

Claudio Tebaldi

Professor of Finance

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Curriculum Vitae

Degree in Physics, Padova University. Italy, 1994

Master in Complex Suystem, International School for Advanced Studies, Trieste, Italy, 1995

PhD in Statistical Mechanics and M.Sc in Complex Systems, International School for Advanced Studies, Trieste, Italy, 1997

Master in Economics and Finance, Venice International University, 2000

Academic position and/or professional activities

Associate Professor at Bocconi University in Quantitative Methods for Economics and Finance

Previously he held the position of Researcher in Quantitative Methods for Economics Finance and Insurance, Faculty of Economics Verona University since 2000 (tenured 2003).

His teaching activity ranges from Calculus and Basic Finance, at the Undergraduate level, to Derivative pricing and Interest rate theory, at the Graduate and PhD levels. In January 2007 he was awarded for the Best Paper in Finance of the Swiss Econometrics and Finance Society meeting. In 2004 he has been an invited visiting scholar at the Faculty of Finance, Anderson School of Management, Univ. of California in Los Angeles and in 1998 visited the Niels Bohr Institute for Theoretical Physics and Complex Systems in Copenhagen. He serves as referee many leading international journals in quantitative finance and is frequently invited to speak about his research by leading European universities and investment banks.

Research Interests

Quantitative Methods in Economics and Finance:

- Risk Management,
- Derivative Pricing,
- Term Structure of Interest Rates,
- Dynamic Asset Allocation,
- Statistical Models of Nonlinear Interacting Complex Systems.

Publications

Selection

- Tebaldi C., F. Ortú and A. Tamoni "Long Run Risk and the Persistence of Consumption Shocks" *The Review of Financial Studies* (2013) forthcoming
- Tebaldi C. and Perissinotto L. "A Coherent State Transform Approach to Derivative Pricing" *International Journal of Theoretical and Applied Finance* (2009), 12 (2) 125-151 World Scientific.
- Tebaldi C., Da Fonseca J. and M. Grasselli (forthcoming), "A Multi-factor Volatility Heston Model" *Quantitative Finance*.
- Tebaldi C. and Grasselli M. (2008) "Solvable Affine Term Structure Models" *Mathematical Finance*, Vol. 18 No. 1, 135-153.
- Tebaldi C. and Grasselli M., "On the relation between the Stochastic Jacobian and the Riccati ODE in Affine Term Structure Models" *Decisions in Economics and Finance* (2007), 30 (2), November, 95-108, Springer.
- Tebaldi C., Da Fonseca J. and Grasselli M., "Option pricing with Correlation Risk" *Review of Derivatives Research*, Springer Vol 10, N2, May 2007.
- Poiega D. and C. Tebaldi (2006), "Affine Jump Diffusion Models", *Encyclopedia of Financial Engineering and Risk Management* Routledge, New York.
- Tebaldi C. (2005), "Hedging using simulation: a least squares approach", *Journal of Economic Dynamics and Control*, Elsevier, 29, 1287-1312.
- Grasselli M. and C. Tebaldi (2004), "Bond price and Impulse-Response Function for the Balduzzi, Das, Foresi and Sundaram (1996) model", *Economic Notes*, vol. 33, n. 3, pp. 359-374.