

# Lorenzo Peccati

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## Decision Analysis

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# Curriculum Vitae

Degree in Economics from Bocconi University, Milan, Italy

## Academic position and/or professional activities

Contract Professor Senior of the Department of Decision and Sciences at Bocconi University.

Vice-Rector for Research and Development of Human Resources.

He is a member of the Associazione per la Matematica Applicata alle Scienze Economiche e Sociali (of which he has been the general secretary, member of the scientific committee and vice-president), the Istituto Italiano degli Attuari (of which he is currently a member of the Board), the Unione Matematica Italiana, dell'Associazione Italiana per la Ricerca Operativa, the American Mathematical Society, the International Actuarial Association and EURO - Working Group on Financial Modelling (of which he is currently vice-president). He is on the Editorial Board of the International Journal of Production Economics and Features Issues in Financial Modelling of the European Journal of Operational Research. He is co-editor of the European Journal of Operational Research. He has directed the institute of financial mathematics at Torino University. He has taught in the Universities of Parma, Torino, the State University of Milan, the University of San Diego, the Ecole Normale Supérieure de Cachan (Paris), in the Wirtschaftsuniversität of Vienna, the economics University of Budapest and in the Ecole Supérieure de Sciences Informatiques a Sophia Antipolis (Nice).

## Research Interests

- Financial markets in general.
- Insurance company.
- Corporate finance, control and management.
- Operational research.
- Economics of information and uncertainty.

## Publications

### Selection

- Valutazione analitica e sintetica di attività finanziarie, Laterza, 1992;
- Financial Modelling: Recent Research, (with M. Virén, eds.), Physica-Verlag, 1994.
- "Qualitative Analysis of a Nonlinear Stock Price Model, Applied Mathematics and Computation" (with L.L. Ghezzi), 1994;
- "Imitation and stability in a stock market" (with M. Cenci and A. Cerquetti), in European Journal of Operational Research, 1996;
- "Restyling of Fees in Consumer Credit Agreements" (with C. Battaglio and G. Longo), in European Journal of Operational Research, 1996;
- "Revision of Industrial Supply Conditions and Game Theory" (with P. Gallo and E. Luciano), in International Journal of Production Economics, 1997;
- "Antiusury Laws and Market Interest Rate Dynamics" (with D.M. Cifarelli, A. Tagliani), in New Operational Approaches for Financial Modelling, C. Zopounidis (eds.), Physica-Verlag, 1997, 311-322;
- "Corporate Finance and Inventory Management" (with E. Luciano), in International Journal of Production Economics, 1998;
- "Survival Risk and Evaluation of Energy Investment Projects" (with F. Beccacece and P. Gallo), in EURO Working Group on Financial Modelling, Meeting of Vienna, 1999;
- "On Rational Credit Sizing" (with G. Bonaldo and R. Piccarreta), in EURO Working Group on Financial Modelling, Meeting of Valencia, 1999;
- "Cycles optimization: The equivalent annuity and the NPV approaches" (with E. Luciano), in International Journal of Production Economics, 2001;
- "Success of Failure of a Firm under Different Financing Policies: A Dynamic Stochastic Model", in European Journal of Operational Research, 2002;
- "VaR as a Risk Measure for Multiperiod Static Inventory Models" (with E. Luciano and D.M. Cifarelli), International Journal of Production Economics, 81-82 (2003);
- "Sensitivity Analysis in Investment Project Evaluation" (with E. Borgonovo), in International Journal of Production Economics, 81-82 (2004),
- "On the Comparison between the APV and the NPV Computed via the WACC" (with M. Cigola), in European Journal of Operational Research, 161, 2005, 377-385;
- Uncertainty and Global Sensitivity Analysis in the Evaluation of Business Projects, with (E. Borgonovo) International Journal of Production Economics, 2006, 104 (1), pp. 62-73.
- The Importance of Assumptions in Investment Evaluation, (with E. Borgonovo), International Journal of Production Economics, 2006, 101 (2), pp. 298-311;
- On the Quantification and Decomposition of Uncertainty, (with E. Borgonovo) in "Uncertainty and Risk: Mental, Formal, Experimental Representations," M. Abdellaoui, R.D. Luce, M. Machina and B. Munier Editors, Springer-Verlag, 2006, forthcoming;
- Global Sensitivity Analysis in Inventory Management, (with E. Borgonovo), International Journal of Production Economics, 2007, 108 (1-2), pp. 302-313;
- Financial Management in Inventory Problems: Risk Averse vs Risk Neutral Policies, (with E. Borgonovo), International Journal of Production Economics, 2007, forthcoming;
- Sensitivity Analysis in Decision Making: a Consistent Approach, with (E. Borgonovo) in Advances in Decision Making under Risk and Uncertainty, M. Abdellaoui and J. Hey Editors, Springer-Verlag, 2007, forthcoming.