

# Simone Cerreia Vioglio

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Decision Sciences and Business Analytics

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## Curriculum Vitae

2010 Ph.D. Economics (with distinction), Columbia University

2005 B. A. Finance (summa cum laude), Università Bocconi

### Academic position and/or Professional activities

Associate Professor of Decision Sciences

2015-current Associate Professor (with tenure), Università Bocconi

2010-2015 Assistant Professor, Università Bocconi

2010-current Affiliate IGIER research center

### Research Interests

- Economic Theory
- Applied Mathematics

## Publications

- A Note on Comparative Ambiguity Aversion and Justifiability, with Pierpaolo Battigalli, Fabio Maccheroni, and Massimo Marinacci, *Econometrica*, forthcoming.
- Hilbert A-Modules, with Fabio Maccheroni and Massimo Marinacci, *Journal of Mathematical Analysis and Applications*, forthcoming.
- Conditional  $L_p$ -spaces and the Duality of Modules over  $f$ -algebras, with Michael Kupper, Fabio Maccheroni, Massimo Marinacci, and Nicolas Vogeltho, *Journal of Mathematical Analysis and Applications*, forthcoming.
- Mixed Extensions of Decision Problems under Uncertainty, with Pierpaolo Battigalli, Fabio Maccheroni, and Massimo Marinacci, *Economic Theory*, forthcoming.
- Ergodic Theorems for Lower Probabilities, with Fabio Maccheroni and Massimo Marinacci, *Proceedings of the American Mathematical Society*, forthcoming.
- Stochastic Dominance without the Independence Axiom, with Fabio Maccheroni and Massimo Marinacci, *Management Science*, forthcoming.
- Objective Rationality and Uncertainty Averse Preferences, *Theoretical Economics*, 11, 523–545, 2016.
- Put-Call Parity and Market Frictions, with Fabio Maccheroni and Massimo Marinacci, *Journal of Economic Theory*, 157, 730–762, 2015.
- The Structure of Variational Preferences, with Fabio Maccheroni, Massimo Marinacci, and Aldo Rustichini, *Journal of Mathematical Economics*, 57, 12–19, 2015.
- Cautious Expected Utility and the Certainty Effect, with David Dillenberger and Pietro Ortoleva, *Econometrica*, 83, 693–728, 2015.
- Selfconfirming Equilibrium and Model Uncertainty, with Pierpaolo Battigalli, Fabio Maccheroni, and Massimo Marinacci, *American Economic Review*, 105, 646–677, 2015.
- Choquet Integration on Riesz Spaces and Dual Comonotonicity, with Fabio Maccheroni, Massimo Marinacci, and Luigi Montrucchio, *Transactions of the American Mathematical Society*, 367, 8521–8542, 2015.
- Niveloids and Their Extensions: Risk Measures in Small Domains, with Fabio Maccheroni, Massimo Marinacci, and Aldo Rustichini, *Journal of Mathematical Analysis and Applications*, 413, 343–360, 2014.
- Classical Subjective Expected Utility, with Fabio Maccheroni, Massimo Marinacci, and Luigi Montrucchio, *Proceedings of the National Academy of Sciences*, 110, 6754–6759, 2013.
- Ambiguity and Robust Statistics, with Fabio Maccheroni, Massimo Marinacci, and Luigi Montrucchio, *Journal of Economic Theory*, 148, 974–1049, 2013.
- Probabilistic Sophistication, Second Order Stochastic Dominance, and Uncertainty Aversion, with Fabio Maccheroni, Massimo Marinacci, and Luigi Montrucchio, *Journal of Mathematical Economics*, 48, 271–283, 2012.
- Signed Integral Representations of Comonotonic Additive Functionals, with Fabio Maccheroni, Massimo Marinacci, and Luigi Montrucchio, *Journal of Mathematical Analysis and Applications*, 385, 895–912, 2012.
- Rational Preferences under Ambiguity, with Paolo Ghirardato, Fabio Maccheroni, Massimo Marinacci, and Marciano Siniscalchi, *Economic Theory*, 48, 341–375, 2011.
- Uncertainty Averse Preferences, with Fabio Maccheroni, Massimo Marinacci, and Luigi Montrucchio, *Journal of Economic Theory*, 146, 1275–1330, 2011.
- Complete Monotone Quasiconcave Duality, with Fabio Maccheroni, Massimo Marinacci, and Luigi Montrucchio, *Mathematics of Operations Research*, 36, 321–339, 2011.
- Risk Measures: Rationality and Diversification, with Fabio Maccheroni, Massimo Marinacci, and Luigi Montrucchio, *Mathematical Finance*, 21, 743–774, 2011.