

# Ugo Pomante

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## Banking and Insurance

UGO.POMANTE@UNIBOCCONI.IT

Via Bocconi 8, room 222-B

Tel. +39 02 5836.6125 - 6886 Fax. +39 02-5836.6893

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# Curriculum Vitae

SDA Fellow

Degree in Business Administration, Bocconi University, Milan, Italy, 1995

Ph.D. in Banking and finance, Siena University, Italy, 2001

Official Member of MBA Faculty

## Academic position and/or Professional activities

Full Professor of Financial Institutions Economics, University of Rome "Tor Vergata", Italy

## Research Interests

- Asset management: Markowitz optimization, Models minimizing estimation errors (Bayesian estimators, resampling, etc.)
- Market Risk Management: ALM Models, VaR models
- Capital Allocation
- ALM in Pension Funds

