

# Alonso Pena Pina

AUDIT & RISK MANAGEMENT

---

## MONOGRAFIE O TRATTATI SCIENTIFICI

PENA PINA A.

**Advanced quantitative finance with C++**

Packt Publishing, Gran Bretagna, 2014

---

## CASI PUBBLICATI IN COLLANE INTERNAZIONALI

PENA PINA A.

**The Perfect Storm: Société Générale and Jérôme Kerviel**

2011, The Case Centre

---

## PROCEEDINGS/PRESENTATIONS

ZANOTTI G., ALEMANNI B., PENA PINA A.

**On the role of behavioral finance in the pricing of financial derivatives: the case of S&P500**

*EFMA Annual Conference - June 23-26, 2010, Aarhus, Danimarca*

ALEMANNI B., PENA PINA A., ZANOTTI G.

**On the role of behavioral finance in the pricing of financial derivatives: the case of S&P500 options**

*World Finance Conference - May 26-28, 2010, Porto, Portogallo*

---

## WORKING PAPERS

PENA PINA A., FIORAVANTI A.

**The Credit Valuation Adjustment of an Interest Rate Swap Step-by-Step (Static Formulation)**

2017, SSRN

ALEMANNI B., PENA PINA A., ZANOTTI G.

**On the Role of Behavioral Finance in the Pricing of Financial Derivatives: The Case of the S&P 500**

2010, BAFFI-CAREFIN Centre for Applied Research on International Markets, Banking, Finance &

