

# Simone Cerreia-Vioglio

---

FULL PROFESSOR

**Decision Analysis**

**SIMONE.CERREIA@UNIBOCCONI.IT**

---

## Biografia

Simone Cerreia Vioglio è Professore Ordinario presso l'Università Bocconi nel Dipartimento di Decision Sciences. Si è unito all'Università Bocconi nel 2015 e dal 2010 è Fellow IGIER (the Innocenzo Gasparini Institute for Economic Research) presso l'Università Bocconi.

I suoi interessi di ricerca si concentrano su Decision Analysis con particolare attenzione alla Teoria Economica, Finanza e Matematica Applicata. È autore di numerosi articoli sui suoi temi di interesse, i quali sono stati pubblicati su riviste come il Journal of Economic Theory, Theory and Decision e Journal of the European Economic Association, tra gli altri. Ha vinto la borsa di ricerca Advanced ERC dal European Research Council (2016-2021).

Si è laureato in Finanza presso l'Università Bocconi nel 2005, ha conseguito un Dottorato in Economia presso la Columbia University nel 2010 e nel 2011 è stato Visiting Scholar presso il Cowles Foundation della Yale University.

---

## ARTICOLI SU RIVISTA SCIENTIFICA

CERREIA-VIOGLIO S., OK E. A.

**Abstract integration of set-valued functions**

Journal of Mathematical Analysis and Applications, 2024, pp.129169

CERREIA-VIOGLIO S., CORRAO R., LANZANI G.

**Dynamic Opinion Aggregation: Long-Run Stability and Disagreement**

Review of Economic Studies, 2024, vol.91, no. 3, pp.1406–1447

CERREIA-VIOGLIO S., LEONETTI P., MACCHERONI F. A., MARINACCI M.

**Capacities and Choquet averages of ultrafilters**

Proceedings of the American Mathematical Society, 2024, no. 152, pp.1139–1151

CERREIA-VIOGLIO S., DILLENBERGER D., ORTOLEVA P.

**Caution and Reference Effects**

Econometrica, 2024, vol.92, no. 6, pp.2069–2103

CERREIA-VIOGLIO S., ORTU F., ROTONDI F., SEVERINO F.

**On horizon-consistent mean-variance portfolio allocation**

Annals of Operations Research, 2024, vol.336, pp.797–828

CERREIA-VIOGLIO S., ORTU F., SEVERINO F., TEBALDI C.

**Multivariate Wold decompositions: a Hilbert A-module approach**

Decisions in Economics and Finance, 2023, vol.46, no. 1, pp.45–96

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., RUSTICHINI A.

**Multinomial Logit Processes and Preference Discovery: Inside and Outside the Black Box**

Review of Economic Studies, 2023, vol.90, no. 3, pp.1155–1194

CERREIA-VIOGLIO S., MACCHERONI F. A., SCHMEIDLER D.

**Equilibria of nonatomic anonymous games**

Games and Economic Behaviour, 2022, vol.135, pp.110–131

CERREIA-VIOGLIO S., LEONETTI P., MACCHERONI F. A.

**A Characterization of the Vector Lattice of Measurable Functions**

Milan Journal of Mathematics, 2022, vol.90, no. 1, pp.291–301

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**Ambiguity aversion and wealth effects**

Journal of Economic Theory, Gennaio, 2022, vol.199, pp.104898

BATTIGALLI P., CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., SARGENT T.

**A framework for the analysis of self-Confirming policies**

Theory and Decision, 2022, vol.92, no. 3–4, pp.455–512

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., RUSTICHINI A.

**Law of demand and stochastic choice**

Theory and Decision, 2022, vol.92, no. 3–4, pp.513–529

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**Ambiguity aversion and wealth effects**

Journal of Economic Theory, 2022, vol.199, pp.104898

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.

**On the equality of Clarke and Greenberg-Pierskalla differentials**

Journal of Convex Analysis, 2022, vol.29, no. 2, pp.459–480

CERREIA-VIOGLIO S., LINDBERG P. O., MACCHERONI F. A., MARINACCI M., RUSTICHINI A.

**A canon of probabilistic rationality**

Journal of Economic Theory, 2021, vol.196, pp.105289

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., RUSTICHINI A.

**Axiomatic tests for the Boltzmann distribution**

Journal of Statistical Mechanics: Theory and Experiment, 2021, vol.2021, no. 1, pp.013406

CAPPELLI V., CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MINARDI S.

**Sources of Uncertainty and Subjective Prices**

Journal of the European Economic Association, 2021, vol.19, no. 2, pp.872–912

BALDASSI C., CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., PIRAZZINI M.

**A Behavioral Characterization of the Drift Diffusion Model and Its Multialternative Extension for Choice Under Time Pressure**

Management Science, 2020, vol.66, no. 11, pp.5075–5093

CERREIA-VIOGLIO S., GIARLOTTA A., GRECO S., MACCHERONI F. A., MARINACCI M.

**Rational preference and rationalizable choice**

Economic Theory, 2020, vol.69, no. 1, pp.61–105

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**A Characterization of Probabilities with Full Support and the Laplace Method**

Journal of Optimization Theory and Applications, 2019, vol.181, no. 2, pp.470–478

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**Orthogonal decompositions in Hilbert A-modules**

Journal of Mathematical Analysis and Applications, 2019, vol.470, no. 2, pp.846–875

CERREIA-VIOGLIO S., DILLENBERGER D., ORTOLEVA P., RIELLA G.

**Deliberately Stochastic**

American Economic Review, 2019, vol.109, no. 7, pp.2425–2445

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.

**Commutativity, comonotonicity, and Choquet integration of self-adjoint operators**

Reviews in Mathematical Physics, 2018, vol.30, no. 10, pp.1850016

BATTIGALLI P., CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**Mixed extensions of decision problems under uncertainty**

Economic Theory, 2017, vol.63, no. 4, pp.827–866

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**Stochastic Dominance Analysis Without the Independence Axiom**

Management Science, 2017, vol.63, no. 4, pp.1097–1109

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**Hilbert A-modules**

Journal of Mathematical Analysis and Applications, 2017, vol.446, no. 1, pp.970–1017

CERREIA-VIOGLIO S., KUPPER M., MACCHERONI F. A., MARINACCI M., VOGELPOTH N.

**Conditional L-spaces and the duality of modules over f-algebras**

Journal of Mathematical Analysis and Applications, 2016, vol.444, no. 2, pp.1045–1070

BATTIGALLI P., CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**Analysis of information feedback and selfconfirming equilibrium**

Journal of Mathematical Economics, 2016, vol.66, pp.40–51

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**Ergodic Theorems for lower probabilities**

Proceedings of the American Mathematical Society, 2016, vol.144, no. 8, pp.3381–3396

BATTIGALLI P., CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**A Note on Comparative Ambiguity Aversion and Justifiability**

Econometrica, 2016, vol.84, no. 5, pp.1903–1916

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.

**Choquet integration on Riesz spaces and dual comonotonicity**

Transactions of the American Mathematical Society, 2015, vol.367, no. 12, pp.8521–8542

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**Put–Call Parity and market frictions**

Journal of Economic Theory, 2015, vol.157, pp.730–762

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., RUSTICHINI A.

**The structure of variational preferences**

Journal of Mathematical Economics, 2015, vol.57, pp.12–19

BATTIGALLI P., CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M.

**Self-Confirming Equilibrium and Model Uncertainty**

American Economic Review, 2015, vol.105, no. 2, pp.646–677

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., RUSTICHINI A.

**Niveloids and their extensions: Risk measures on small domains**

Journal of Mathematical Analysis and Applications, 2014, vol.413, no. 1, pp.343–360

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.

**Ambiguity and robust statistics**

Journal of Economic Theory, 2013, vol.148, no. 3, pp.974–1049

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.

**Classical subjective expected utility**

Proceedings of the National Academy of Sciences of the Usa (Pnas), 2013, vol.110, no. 17, pp.6754–6759

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.

**Probabilistic sophistication, second order stochastic dominance and uncertainty aversion**

Journal of Mathematical Economics, 2012, vol.48, no. 5, pp.271–283

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.

**Signed integral representations of comonotonic additive functionals**

Journal of Mathematical Analysis and Applications, 2012, vol.385, no. 2, pp.895–912

CERREIA-VIOGLIO S., GHIRARDATO P., MACCHERONI F. A., MARINACCI M., SINISCALCHI M.

**Rational preferences under ambiguity**

Economic Theory, 2011, vol.48, no. 2–3, pp.341–375

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.

**Uncertainty averse preferences**

Journal of Economic Theory, 2011, vol.146, no. 4, pp.1275–1330

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.

**Complete Monotone Quasiconcave Duality**

Mathematics of Operations Research, 2011, vol.36, no. 2, pp.321–339

CERREIA-VIOGLIO S., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.

**Risk Measures: Rationality and Diversification**

Mathematical Finance, 2010, vol.21, no. 4, pp.743–774

---

## Grants & Premi

Excellence in Research Award – Università Commerciale Luigi Bocconi , 2024

Excellence in Research Award – Università Commerciale Luigi Bocconi , 2023

---