
PROFESSORE ORDINARIO

Economics

FABIO.MACCHERONI@UNIBOCCONI.IT

ARTICOLI SU RIVISTA SCIENTIFICA

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., 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

BATTIGALLI P., LEONETTI P., MACCHERONI F. A.

Behavioral equivalence of extensive game structures

Games and Economic Behaviour, 2020, vol.121, pp.533-547

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., 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

BORGONOVO E., CAPPELLI V., MACCHERONI F. A., MARINACCI M.

Risk analysis and decision theory: A bridge

European Journal of Operational Research, 2018, vol.264, no. 1, pp.280-293

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

MACCHERONI F. A., MARINACCI M., RUSTICHINI A.

Pride and Diversity in Social Economies

American Economic Journal: Microeconomics, 2014, vol.6, no. 4, pp.237-271

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

MACCHERONI F. A., MARINACCI M., RUFFINO D.

Alpha as Ambiguity: Robust Mean-Variance Portfolio Analysis

Econometrica, 2013, vol.81, no. 3, pp.1075-1113

CERNÝ A., MACCHERONI F. A., MARINACCI M., RUSTICHINI A.

On the computation of optimal monotone mean-variance portfolios via truncated quadratic utility

Journal of Mathematical Economics, 2012, vol.48, no. 6, pp.386-395

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

MACCHERONI F. A., MARINACCI M., RUSTICHINI A.

Social Decision Theory: Choosing within and between Groups

Review of Economic Studies, 2012, vol.79, no. 4, pp.1591-1636

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

GILBOA I., MACCHERONI F. A., MARINACCI M., SCHMEIDLER D.

Objective and Subjective Rationality in a Multiple Prior Model

Econometrica, 2010, vol.78, no. 2, pp.755-770

MACCHERONI F. A., MARINACCI M., RUSTICHINI A., TABOGA M.

Portfolio Selection with Monotone Mean-Variance Preferences

Mathematical Finance, 2009, vol.19, no. 3, pp.487-521

DALL'AGLIO M., MACCHERONI F. A.

Disputed lands

Games and Economic Behaviour, 2009, vol.66, no. 1, pp.57-77

- MACCHERONI F. A., MARINACCI M., RUSTICHINI A.
Ambiguity Aversion, Robustness, and the Variational Representation of Preferences
Econometrica, 2006, vol.74, no. 6, pp.1447-1498
- MACCHERONI F. A., MARINACCI M., RUSTICHINI A.
Dynamic variational preferences
Journal of Economic Theory, 2006, vol.128, no. 1, pp.4-44
- AMARANTE M., MACCHERONI F. A.
When an Event Makes a Difference
Theory and Decision, 2006, vol.60, no. 2-3, pp.119-126
- AMARANTE M., MACCHERONI F. A., MARINACCI M., MONTRUCCHIO L.
Cores of non-atomic market games
International Journal of Game Theory, 2006, vol.34, no. 3, pp.399-424
- CHATEAUNEUF A., MACCHERONI F. A., MARINACCI M., TALLON J.
Monotone continuous multiple priors
Economic Theory, 2005, vol.26, no. 4, pp.973-982
- MACCHERONI F. A., MARINACCI M.
A strong law of large numbers for capacities
Annals of Probability, 2005, vol.33, no. 3, pp.1171-1178
- GHIRARDATO P., MACCHERONI F. A., MARINACCI M.
Certainty Independence and the Separation of Utility and Beliefs
Journal of Economic Theory, 2005, vol.120, no. 1, pp.129-136
- GHIRARDATO P., MACCHERONI F. A., MARINACCI M.
Differentiating ambiguity and ambiguity attitude
Journal of Economic Theory, 2004, vol.118, no. 2, pp.133-173
- CASTAGNOLI E., MACCHERONI F. A., MARINACCI M.
Choquet Insurance Pricing: a Caveat
Mathematical Finance, 2004, vol.14, no. 3, pp.481-485
- DUBRA J., MACCHERONI F. A., OK E. A.
Expected utility theory without the completeness axiom
Journal of Economic Theory, 2004, vol.115, no. 1, pp.118-133
- CASTAGNOLI E., MACCHERONI F. A., MARINACCI M.
Insurance premia consistent with the market
Insurance: Mathematics & Economics, 2002, vol.31, no. 2, pp.267-284
- CASTAGNOLI E., MACCHERONI F. A.
Restricting independence to convex cones
Journal of Mathematical Economics, 2000, vol.34, no. 2, pp.215-223
-

CONTRIBUTI IN VOLUME, CAPITOLI O SAGGI SCIENTIFICI

- GHIRARDATO P., MACCHERONI F. A., MARINACCI M.
Revealed Ambiguity and Its Consequences: Updating in *Advances in Decision Making Under Risk and Uncertainty*
Mohammed Abdellaoui, John D. Hey (a cura di), Springer Berlin Heidelberg, pp.3-18, 2008
-