
FELLOW

Audit & Risk Management

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Biografia

Lecturer di Banking and Insurance

Laurea in Fisica, Instituto Tecnológico di Monterrey, Mexico, 1991

Ph.D. in Matematica Applicata, Università di Cambridge, 1997

Professore a contratto, Dipartimento di Finanza, Università L. Bocconi, Milano

Aree di interesse e di ricerca: Quantitative Finance, Financial Derivatives, Quantitative Risk Management, Counterparty Credit Risk, XVA

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, Gran Bretagna

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., PENNA 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 & Regulation, Milano, Italia

Grants & Premi

Rouse Ball Travelling Studentship in Mathematics - University of Cambridge , 1996

Overseas Research Students (ORS) Award - Secretary of State for Education and Science , 1994

Yates-Unilever Scholarship - University of Cambridge , 1992

Robert J Melosh Medal: First Prize for the Best Student Paper on Finite Element Analysis - Duke University - Fuqua School of Business , 1991
