

GABRIELE STABILE
Curriculum Vitae

Place Rome

Date 10/12/20018

Part I – General Information

Full Name	Stabile Gabriele
Spoken Languages	Italian, English

Part II – Education

Type	Year	Institution	Notes (Degree, Experience,...)
University graduation	1995	"Sapienza" University of Rome	Degree in Mathematics
Post-graduate studies	1996	"Sapienza" University of Rome	Master in “Didattica della Matematica e della Matematica Applicata”
Post-graduate studies	1997/98	"Sapienza" University of Rome	Research training, Faculty of Mathematics at Ruhr-Universität Bochum (Germany) (grant for a 12-month research project in a non-Italian institution, granted by “Sapienza” University of Rome, G.U. n. 59 – Area CUN 01)
PhD	2002	"Sapienza" University of Rome	Matematica per le Applicazioni Economiche, Finanziarie e Assicurative

Part III – Appointments

III-A Academic Appointments

Start	End	Institution	Position
2006	-	Department of “Metodi e Modelli per l'Economia, il Territorio e la Finanza” "Sapienza" University of Rome	Assistant professor (Ricercatore confermato)
2002	2004	"Sapienza" University of Rome	Research fellow (Assegnista di Ricerca)
2005	2006	"Sapienza" University of Rome	Research fellow (Assegnista di Ricerca)

III-B Administrative activities

Start	End	Institution	Position
2013	2018	"Sapienza" University of Rome	Member of the Phd board in “Modelli per l'Economia e la Finanza”
2014	2017	Faculty of Economics, "Sapienza" University of Rome	Member of the Faculty’s board

2014	2017	Department of “Metodi e Modelli per l'Economia, il Territorio e la Finanza” "Sapienza" University of Rome	Member of the Department's board
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Part IV – Teaching experience

IV-A Teaching as main instructor

Year	Institution	Course
2018/19	CdM FINASS, "Sapienza" University of Rome	Teoria del rischio
2016/19	CdM FINASS, "Sapienza" University of Rome	Modelli matematici per le scelte di portafoglio
2015/16	CdM EPOS (English), "Sapienza" University of Rome	Mathematics for Economics Analysis
2012-2015	CdM EPOS (English), "Sapienza" University of Rome	Advanced mathematics for economics and business
2012/16	PhD course, "Sapienza" University of Rome	Introduction to Calculus of Variations
2010/11	CdM EPOS, "Sapienza" University of Rome	Metodi di ottimizzazione
2009/10	CdM EPOS, "Sapienza" University of Rome	Teoria dei giochi e dei mercati
2007/08	CdM FINASS, "Sapienza" University of Rome	Modelli matematici per la valutazione degli strumenti derivati
2007-2011	"Sapienza" University of Rome	Matematica corso base

IV-B Teaching as teaching assistant

Year	Institution	Lecture
2006-2008	"Sapienza" University of Rome	La struttura a termine dei tassi di interesse, module within “Complementi di Matematica Finanziaria ed Elementi di Matematica Attuariale”
2005-2008	"Sapienza" University of Rome	Modelli matematici per le scelte di portafoglio
2004/05	Tuscia University, Viterbo	Lectures on “Applicazioni finanziarie di funzioni lineari”
1999-2005	"Sapienza" University of Rome	“Matematica Generale” and “Matematica Finanziaria”

Part V - Society memberships, Awards and Honors

Year	Title
2005--	Socio A.M.A.S.E.S. (Associazione per la Matematica Applicata alle Scienze Economiche e Sociali)
2014	Grant for academic and research activity (Law 240/10, art. 29), “Sapienza” University of Rome

2005-2006	Grant for research activities (Disciplinary sector: SECS-S/06). Department of "Matematica per le decisioni economiche, finanziarie ed assicurative", "Sapienza" University of Rome. Title of research: "Modelli di controllo ottimo per la previdenza complementare individuale"
2002-04	Grant for research activities (Disciplinary sector: SECS-S/06). Department of "Matematica per le decisioni economiche, finanziarie ed assicurative", "Sapienza" University of Rome. Title of research: "Modelli di controllo ottimo per previdenza in ambito pubblicistico e privatistico"
1998/2001	MIUR Scholarship for Ph.D. program in "Matematica per le Applicazione Economiche, Finanziarie e Assicurative" (XIII course), Faculty of Economics, "Sapienza" University of Rome
2018	Italian qualification as associate professor in "Metodi Matematici dell'economia e delle scienze attuariali" (Abilitazione Scientifica Nazionale per il settore concorsuale 13/D4)

Part VI- Funding Information

VI-A Grants as principal investigator

Year	Title	Program	Grant value
2017		FFABR (Fondo di finanziamento per le attività base di ricerca) research grant	3000€
2016	Polizze "Deferred Income Annuities" per la previdenza complementare: un modello stocastico di valutazione	Progetto di Ateneo prot. RP11615500B7B502 "Sapienza" University of Rome	4000€
2014	Modelli stocastici a tempo continuo per le scelte previdenziali	Progetto di Ateneo prot. C26A14HXBR "Sapienza" University of Rome	3500€
2009	Modelli di controllo stocastico per la gestione finanziaria dei fondi pensione	Progetto di Ateneo prot. C26F09XSTR "Sapienza" University of Rome	1476€
2008	Stime della probabilità di rovina per la riserva sinistri IBNR per distribuzioni di probabilità a code spesse	Progetto di Ateneo prot. C26F08KFA4 "Sapienza" University of Rome	1170€
2007	Modelli probabilistici per la rappresentazione di eventi rari	Progetto di Ateneo prot. C26F072WYZ "Sapienza" University of Rome	980€

VI-B Grants as investigator

Year	Title	Program	Grant value
2015	Tax evasion, corruption and inequality: quantitative models, empirical evidence and corrective policies	Progetto di Ateneo prot. RP11615500B7B502 "Sapienza" University of Rome	20000€

2011	Modelli, Valutazione e Gestione del Rischio per i Mercati delle Commodities	Progetto di Ateneo prot. C26A11LZS5 "Sapienza" University of Rome	3500€
2010	Valutazione analitica di nuovi strumenti derivati e gestione del rischio	Progetto di Ateneo prot. C26A107AHA "Sapienza" University of Rome	15000€
2007	Modelli per la valutazione del rischio ai fini della solvibilità in ambito assicurativo e previdenziale.	PRIN 2007- prot. 2007P47YZZ	92.275€
2003	Analisi dei rischi ed ottimalità delle garanzie nei prodotti assicurativi vita con protezione	PRIN 2003- prot. 2003134431_003	23.800€

Part VII – Research Activities

Keywords

Annuity
Stochastic control
optimal portfolio choice
continuous time inventory
Tax evasion

Brief Description

My research interests are in the area of mathematical finance, actuarial science and applied probability. In particular I have focused on the application of continuous-time stochastic models to retirement planning, ruin theory, tax evasion and delegated portfolio management. My current research is mainly in insurance and finance driven problems using various stochastic control and stochastic analysis techniques.

Part VIII – Summary of Scientific Achievements

Product type	Number	Start	End
Papers [international]	11	2005	2018
Referred conference papers	2	2005	2018
Scientific monographs with ISBN	2	2005	2018

Part IX– Publications

1. “On Lipschitz continuous optimal stopping boundaries.” (with T. De Angelis). SIAM Journal on Control and Optimization. ISSN 1095-7138 (In Press) (2018).
2. “On the free Boundary of an Annuity Purchase” (with T. De Angelis) Finance and Stochastics. ISSN 1432-1122 (In Press) (2018).

3. "Tax compliance with uncertain income: a stochastic control model" (with G.T. Sparta). *Annals of Operations Research*, Vol. 261, No. 1-2 pp. 289-301 (2018)
doi: 10.1007/s10479-017-2618-9
4. "Optimal dynamic procurement policies for a storable commodity with Levy prices and convex holding costs" (with M.B. Chiarolla and G. Ferrari). *European Journal of Operational Research*, Vol. 247, No. 3 pp. 847-858 (2015)
doi: 10.1016/j.ejor.2015.06.061
5. "Underperformance Fees and Manager's Portfolio Risk Taking". *International Journal of Financial Research*, Vol. 6, No. 1 pp. 79-89 (2015)
doi: 10.5430/ijfr.v6n1p79
6. "A review of Margrabe formula and its applications in derivative pricing". p. 1-30, Roma: Imaging Editore (2014) ISBN: 9788863211207
7. "Asymptotic results for exit probabilities of stochastic processes governed by an integral type rate function" (with M. Abundo and C. Macci). *Probability and Mathematical Statistics*, Vol. 32, pp. 25-39 (2012) ISSN: 0208-4147 2012
8. "Large deviations of Poisson shot noise processes under heavy tail semi-exponential conditions" (with G.L. Torrisi). *Statistics & Probability Letters*, Vol. 80, pp. 1220-1209 (2010)
doi: 10.1016/j.spl.2010.03.017
9. "Risk processes with non-stationary Hawkes claims arrivals" (with G.L. Torrisi). *Methodology and Computing in Applied Probability*, Vol. 12, pp. 415-429 (2010)
doi: 10.1007/s11009-008-9110-6 2008
10. "Risk processes with delayed claims for heavy tailed distributions" (with G.L. Torrisi). In: *Methods, Models and Information Technologies for Decision Support Systems* (2008) pp. 199- 202, Università del Salento-Coordinamento SIBA, ISBN: 9788883050619
11. "Optimal timing of the annuity purchase: combined stochastic control and optimal stopping problem". *International Journal of Theoretical and Applied Finance*, Vol. 9, pp. 151-170 (2006)
doi:10.1142/S0219024906003524
12. "Large deviations for risk processes with reinsurance" (with C. Macci). *Journal of Applied Probability*, vol. 43, pp. 713-728 (2006) doi: 10.1239/jap/1158784941
13. "On Lundberg's estimate for ruin probability under reinsurance" (with C. Macci). In: *XXX Convegno dell'Associazione per la Matematica Applicata alle Scienze Economiche e Sociali*. (2006) ISBN: 9788890258503
14. "Ruin probabilities and optimal investment: the case of dependence between financial and insurance risks" (with M. Longo). *Napoli:CUEN*, Vol. 26, pp. 1-14 (2006)
ISBN: 9788871467115
15. "Lundberg parameters for non standard risk processes" (with C. Macci and G.L. Torrisi). *Scandinavian Actuarial Journal*, No. 6, pp. 417-432 (2005) doi: 10.1080/03461230500363048

Part X– Other activities

X-A Organization of scientific meetings

7-10 June 2011 Member Organizing Committee, ASMDA2011-The 14th Conference of the ASMDA (Applied Stochastic Models and Data Analysis) International Society, Roma

19 March 2013 Member Organizing Committee, Workshop "Free-boundary problems, optimal stopping and the commodity market", "Sapienza" University of Rome

X-B Presentations

September 2018 XLII Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES), Napoli

April 2018 Eighth International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF 2018), Madrid

July 2017 IME 2017- 21st International Congress on Insurance Mathematics and Economics, Vienna

September 2016 XL Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES), Catania

September 2014 XXXVIII Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES), Reggio Calabria

September 2012 XXXVI Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES), Foggia

November 2011 Annual IFID Centre Conference: Annuity Day, Individual Finance & Insurance Decisions Centre, Toronto – Invited talk

September 2011 XXXV Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES), Pisa

September 2010 V Meeting on Dynamics of Social and Economic Systems (DYSES), Benevento

September 2008 Metodi, Modelli e Tecnologie dell'Informazione a Supporto delle Decisioni (MTISD) 2008, Lecce

September 2008 XXXII Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES), Trento

September 2007 XXXI Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES), Lecce

September 2006 XXX Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES), Trieste

September 2005 XXIX Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES), Palermo

July 2004 IME 2004- 8th International Congress on Insurance Mathematics and Economics, Roma

April 2004 First International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF 2004), Salerno

X-C Invited seminars

14 April 2016 *Optimal timing of an annuity purchase: a free boundary analysis*. School of Mathematics, University of Leeds, U.K.

4 April 2017 *Optimal timing of an annuity purchase: a free boundary analysis*. Dipartimento di Matematica "F. Brioschi" del Politecnico di Milano.

X-D Other professional experience

Contract for professional services from 15-03-1997 to 15-05-1997, Dipartimento di Matematica "Guido Castelnuovo", "Sapienza" Università di Roma.

Roma 10/12/2018

Il dichiarante

