Art. 26, D.Lgs. 14/03/2013 n.33
AI FINI DELLA PUBBLICAZIONE

Curriculum Vitae

Personal Information

Surname(s) / First name(s)	**Bianchi, Sergio**
Current position	• Full professor of Mathematics for Economics, Actuarial Science and Finance at University of Cassino, Italy • International Affiliate Professor, Department of Finance and Risk Engineering, Tandon School of Engineering, New York University (NY)
Research Field	Applied Mathematical Finance, Stochastic processes (specifically: Multifractional Processes, Self-similar processes, Long run memory models)

Work experience

Dates	18/07/18 → 21/08/18
Occupation or position held	**Invited Visiting Professor**
Main activities and responsibilities	Research activity in the field of fractional calculus and modelling. Co-authorship of international research book
Name and address of employer	New York University, Tandon School of Engineering Department of Finance and Risk Engineering Polytechnic Institute of NYU Six MetroTech Center - RH519 Brooklyn, NY 11201
Dates	25/07/17 → 31/05/18
Occupation or position held	**Guest Editor**
Main activities and responsibilities	Coordinator and Contributor of the Special Issue on Fractional Calculus and its Applications (vol. 7, no. 1-2, 2018)
Name and address of employer	Risk and Decision Analysis IOS Press, Nieuwe Hemweg 6B, 1013 BG Amsterdam (The Netherlands)
Dates	25/07/17 → 31/08/17
Occupation or position held	**Invited Visiting Professor**
Main activities and responsibilities	Research activity in the field of fractional calculus and modeling
Name and address of employer	New York University, Tandon School of Engineering Department of Finance and Risk Engineering Polytechnic Institute of NYU Six MetroTech Center - RH519 Brooklyn, NY 11201
Dates	01/12/16 → current
Occupation or position held	**Member of the Editorial Board of "Risk and Decision Analysis"**
Main activities and responsibilities	Reviewer and guest Editor for special issues
Name and address of employer	IOS Press. STM Publishing House

Dates	14/11/2016-20/11/2016
Occupation or position held	**Erasmus+, High Education Mobility Program, Invited Visiting Professor**
Main activities and responsibilities	Teaching programme: Equilibrium models in mathematical finance. Dynamical equilibria in stochastic framework. Simulation issues and application to real financial markets
Name and address of employer	Department of Mathematics/Institute of Mathematics and Informatics Szent István University, Godollo (Hungary)

Dates	01/04/2016-07/03/2018
Occupation or position held	**Coordinator of the 1° Level Master in "Quantitative and Technical Analysis of Financial Markets"**
Main activities and responsibilities	Scientific and managerial responsibility of planning, direction and organization of eighteen courses (315 class hours, 60 CFU) taught by fifteen professors
Name and address of employer	University of Cassino and Southern Lazio, Cassino (Italy)

Dates	01/06/16 → 15/07/16
Occupation or position held	**Invited Visiting Professor**
Main activities and responsibilities	Research activity in the field of fractional calculus and modeling
Name and address of employer	New York University, School of Engineering Department of Finance and Risk Engineering Polytechnic Institute of NYU Six MetroTech Center - RH519 Brooklyn, NY 11201

Dates	01/09/14 → 31/08/15
Occupation or position held	**Industry Professor**
Main activities and responsibilities	Lectures and research FRE6083 – Quantitative Methods for Finance (3 credits), winter and spring terms FRE6351 – Econometrics and Time series Analysis (1.5 credits) FRE6821 – Financial Econometric Lab (1.5 credits) FRE6921 – Financial Modelling and Stochastic Processes (1.5 credits) FRE6991 – Long Run Memory (1.5 credits) Tutoring of students for the Capstone Program Research activity in the field of fractional modeling
Name and address of employer	New York University, School of Engineering Department of Finance and Risk Engineering Polytechnic Institute of NYU Six MetroTech Center - RH519 Brooklyn, NY 11201

Dates	01/04/14 → 31/05/14
Occupation or position held	**Invited visiting professor**
Main activities and responsibilities	FRE6921-I(2783). Selected Topics in Financial Engineering – Financial Modeling and Stochastic Processes (Lecture) FRE6991-I2(2782). Selected Topics in Financial Engineering – Long Run Memory (Lecture)
Name and address of employer	New York University, School of Engineering Department of Finance and Risk Engineering Polytechnic Institute of NYU Six MetroTech Center - RH519 Brooklyn, NY 11201

Dates	01/04/13 → 31/05/13
Occupation or position held	**Visiting professor**
Main activities and responsibilities	Long Run Memory Models, Advanced Sloan Topical Seminar "Engineering Risk and Financial Regulation"

Name and address of employer	New York University-Poly Department of Finance and Risk Engineering Polytechnic Institute of NYU Six MetroTech Center - RH519 Brooklyn, NY 11201

Dates	2012 → current
Occupation or position held	**Member of the Advisory Board of Mathematical Methods in Economics and Finance** (ISSN:1972-6419 (print), ISSN:1971-3878 (online))
Main activities and responsibilities	Reviewer
Name and address of employer	Università degli Studi di Venezia Ca' Foscari

Dates	01/02/09 → current
Occupation or position held	**Full Professor (Mathematics and Financial Mathematics)**
Main activities and responsibilities	• Mathematics (Bachelor) • Financial Mathematics (Bachelor) • Mathematical Finance (Master)
Name and address of employer	University of Cassino – Dept. Economics and Law Via Marconi, 03043 Cassino (Italy)

Dates	01/04/06 → 01/04/09
Occupation or position held	**Professor (Mathematics and Financial Mathematics)**
Main activities and responsibilities	• Calculus (course) • Mathematics for Financial and Economic Applications (course) • Financial Mathematics (course) • Mathematical Models for Financial Markets (course)
Name and address of employer	University of Cassino – Dept. Istituzioni, Metodi Quantitativi e Territorio Via Marconi, 03043 Cassino (Italiy)

Dates	01/10/01 – 30/03/06
Occupation or position held	**Associate Professor (Mathematics and Financial Mathematics)**
Main activities and responsibilities	• Calculus (course) • Financial Mathematics (course)
Name and address of employer	University of Cassino – Dept. Economia e Territorio Via Marconi, 03043 Cassino (Italy)

Dates	30/06/1998 - 01/10/2001
Occupation or position held	**Assistant Professor (Mathematics)**
Main activities and responsibilities	• Calculus (course)
Name and address of employer	University of Cassino – Dept. Economia e Territorio Via Marconi, 03043 Cassino (Italy)

Dates	09/1997 - 10/1998
Occupation or position held	**Contract Professor (Financial Mathematics)**
Main activities and responsibilities	• Financial Mathematics
Name and address of employer	University of Sassari (Italy)

Dates	07/1998 - 06/2001
Occupation or position held	**Invited Professor**
Main activities and responsibilities	Elements of Calculus I and II

Name and address of employer	Faculty of Social Science, Pontificia Università Gregoriana – Piazza della Pilotta – Roma (Italy)

Dates	07/1991 - 06/1998
Occupation or position held	**Professor of Practice**
Main activities and responsibilities	Elements of Calculus I
Name and address of employer	Faculty of Social Science, Pontificia Università Gregoriana – Piazza della Pilotta – Roma (Italy)

Education and training

Dates	02/11/1993 → 01/07/1997
Title of qualification awarded	**Ph.D. in Actuarial and Financial Mathematics** **(Instructor)**
Name and type of organisation providing education and training	University of Rome "La Sapienza", Faculty of Statistics and Faculty of Economics

Dates	25/07/1991
Title of qualification awarded	**Laurea in Economics (cum laude) (four years degree)**
Name and type of organisation providing education and training	University of Cassino

Dates	1986
Title of qualification awarded	**High School Diploma in Scientific Disciplines (58/60)**
Name and type of organisation providing education and training	Liceo Scientifico Statale "Gioacchino Pellecchia" – Cassino (Italy)

Personal skills and competences

Mother tongue(s)	**Italian**
Other language(s)	**English (fluent in listening, reading and writing)**

Experiences as referee

Applied Economics • Applied Economics Letters • Arabian Journal of Geosciences • Chaos, Solitons and Fractals • Empirical Economics • Finance Research Letters • Impresa Ambiente Management • Insurance: Mathematics and Economics • Mathematical Methods in Economics and Finance • Mathematical and Statistical Methods for Actuarial Sciences and Finance • Mathematical Reviews (American Mathematical Society) • Nonlinear Dynamics & Econometrics • Physica A • Pure Mathematics and Applications • Quantitative Finance • Rendiconti per gli Studi Economici Quantitativi • Risk And Decision Analysis • WSEAS, World Scientific and Engineering Academy and Society • Miur PRIN • University of Padua

Professional Affiliation

• Member of the Editorial Board of "Risk and Decision Analysis"
• AMASES, Associazione per la Matematica Applicata alle Scienze Economiche e Sociali

Additional information

11/2009 – 08/2014

- Rector's Delegate for Research and Benchmarking, University of Cassino
- Head of the Technical Board for the evaluation of Spin-Off of University of Cassino
- Member of the Board of Professors (Ph.D. in Economics), University of Cassino
- Member of the Scientific Council of the I.S.M.E.F., Istituto Mediterraneo di Formazione per le Professionalità Nautiche onlus, (appointed by University of Cassino)

2008 – now Member of the Scientific Committee of the biennial conference Mathematical and Statistical Methods for Actuarial Sciences and Finance (University of Venice, University of Salerno, Dauphine Université Paris)

2007-2009
- Representative of the Heads of Department in the Academic Senate of the University of Cassino
- Member of the Board of Professors (Ph.D. in Quantitative Methods for Economics and Land), University of Cassino

2005-2009
- Chair of Department "Istituzioni, Metodi Quantitativi e Territorio" (22 faculty members, 4 staff), University of Cassino
- Member of the Board of Professors (Ph.D. in Institutions and Methods of Analysis of land systems), University of Cassino

2004-2005
- Member of the Committee for the Evaluation of the Research, University of Cassino
- Member of the Recruitment Committee of the Faculty of Economics, University of Cassino
- Member of the Educational Program Committee 2005/06, Faculty of Economics, University of Cassino

2003-2005 Scientific Responsible of the Computer Laboratory of the Department "Economia e Territorio", University of Cassino

2003 Head of the Educational Program Committee 2004/05, Faculty of Economics, University of Cassino

1999-2001 Member of the Educational Program Committee of the Master in Economics and Business Administration, Faculty of Economics, University of Cassino

Main scientific publications

Refereed Journal Articles

1. FREZZA M., BIANCHI S., PIANESE A. (submitted), Forecasting Value at Risk in turbulent markets
2. PIANESE A., ATTIAS A., BIANCHI S., VARGA Z. (submitted), Demographic Dynamics for Population Systems with Migration and its Effect on the Pay-As-You-Go Pension Systems
3. BIANCHI S., (2018), Special Issue: Fractional Calculus and Its Applications, Introduction, ***Risk and Decision Analysis**,* 7(1-2):1-3, ISSN: 1569-7371
4. BIANCHI S., PALAZZO, A.M., PIANESE A. (2018), Fast and unbiased estimator of the time-dependent Hurst exponent, **Chaos**, 28, 031102, ISSN: 1054-1500
5. BIANCHI S., FREZZA M. (2018), Liquidity, Efficiency and the 2007-2008 Global Financial Crisis, ***Annals of Economics and Finance***, 10(2), ISSN 1529-7373
6. BIANCHI S., PIANESE A. (2018), Time-Varying Hurst-Hölder Exponents and the Dynamics of (In)Efficiency in Stock Markets, ***Chaos Solitons and Fractals***, 109, 64-75, ISSN: 0960-0779
7. BIANCHI S., FREZZA M. (2017), Fractal stock markets: International evidence of dynamical (in)efficiency, ***Chaos***, 27, 071102
8. BIANCHI S., PANTANELLA A., PIANESE A. (2015), Efficient Markets and Behavioral Finance: A comprehensive Multifractional Model. ***Advances in Complex Systems***, vol. 18, ISSN: 0219-5259
9. BIANCHI S., A. PIANESE (2014), Multifractional Processes in Finance, ***Risk and Decision Analysis***, Vol. 5, Number 1, 1-22, ISSN:1569-7371
10. BIANCHI S., PANTANELLA A., PIANESE A. (2013) Modeling stock prices by multifractional Brownian motion: an improved estimation of the pointwise regularity, ***Quantitative Finance***, 13(8), 1317-1330
11. BIANCHI S., A.M. PALAZZO, A. PANTANELLA, A. PIANESE (2013), Self-Similarity Parameter Estimation for k-dimensional Processes, ***International Journal of Computer Theory and Engineering***, vol. 5, p. 302-306, ISSN: 1793-8201, doi: 10.7763/IJCTE.2013.V5.698
12. ANGRISANI M, ATTIAS A, BIANCHI S., VARGA Z (2012), Sustainability of a Pay-As-You-Go Pension System by Dynamic Immigration Control, ***Applied Mathematics and Computation***, ISSN: 0096-3003, 219, 2442–2452
13. BIANCHI S, PANTANELLA A., PIANESE A (2012), Modeling and simulation of currency

exchange rates using MPRE, ***International Journal of Modeling and Optimization***, 2(3), 309-314 ISSN: 2010-3697

14. BIANCHI S., PANTANELLA A. (2011), Pointwise Regularity Exponents and well-behaved residuals in Stock Markets, ***International Journal of Trade, Economics and Finance***, 2, 1, 52-60
15. BIANCHI S., PANTANELLA A. (2010) Pointwise Regularity Exponents and Market Cross-Correlations, ***International Review of Business Research Papers***, 6(2), 39-51, ISSN: 1834-5883
16. BIANCHI S., DE BELLIS I., PIANESE A. (2010), Fractal properties of some European electricity markets. ***International Journal of Financial Markets and Derivatives***, ISSN: 1756-7130,1(4), 395-421
17. BIANCHI S., TRUDDA A (2008). Global asset return in pension funds: a dynamical risk analysis. ***Mathematical Methods in Economics and Finance***, ISSN: 1971-6419, vol. 3(2), 1-16
18. BIANCHI S., PIANESE A (2008). Multifractional properties of stock indices decomposed by filtering their pointwise Hoelder regularity. ***International Journal of Theoretical and Applied Finance***, vol. 11(6); p. 567-595, ISSN: 0219-0249
19. BIANCHI S., PIANESE A (2007). Modeling Stock Price Movements: Multifractality or Multifractionality?. ***Quantitative Finance***, vol. 7; p. 301-319, ISSN: 1469-7688
20. ANGRISANI M, ATTIAS A, BIANCHI S., VARGA Z (2006). Demographic dynamics for the pay-as-you-go pension system. ***Pure Mathematics and Applications***, vol. 15; p. 357-374, ISSN: 1218-4586
21. BIANCHI S., PIANESE A (2006). Multiscaling in the distribution of the exchange rates. ***WSEAS Transaction on Mathematics***, vol. 6; p. 354-360, ISSN: 1109-2769
22. BIANCHI S. (2005). Pathwise Identification of the Memory Function of the Multifractional Brownian Motion with Application to Finance. ***International Journal of Theoretical and Applied Finance***, vol. 8; p. 255-281, ISSN: 0219-0249
23. BIANCHI S. (2005). A Cautionary Note on the Detection of Multifractal Scaling in Finance and Economics. ***Applied Economics Letters***, vol. 12; p. 775-780, ISSN: 1350-4851
24. BIANCHI S. (2004). A New Distribution-Based Test of Self-Similarity. ***Fractals-Complex Geometry Patterns and Scaling in Nature and Society***, vol. 3; p. 331-346, ISSN: 0218-348X
25. BIANCHI S. (1999). Testing Self-Affinity of Stock Returns. ***Rendiconti per gli Studi Economici Quantitativi***; p. 26-43, ISSN: 1591-9773
26. BIANCHI S. (1995). Fasi stabili e caotiche del mercato borsistico italiano: una procedura di discriminazione. ***Rivista Milanese di Economia***, vol. 56; p. 101-119, ISSN: 0392-9728

Refereed Book Articles

1. BIANCHI, S., FERRANTE, F., RECINTO, G., INTERLANDI, M., INTRISANO, C., VISTOCCO, D. MAIELLO, F., MICHELI, A.P. (2017), **Analisi delle ricadute PET sul territorio della Provincia di Frosinone e relativa individuazione del fabbisogno formativo. Nuove figure professionali nell'ambito della Programmazione comunitaria 2014–2020**, Aracne Editrice, ISBN: 978-88-548-9882-0
2. BIANCHI S., PIANESE A. (2014). Asset price modeling: from Fractional to Multifractional Processes. In: A. Bensoussan, D. Guegan, E., C. Tapiero. **Future Perspectives in Risk Models and Finance**. p. 247-286, New York: Springer, ISBN: 978-3-319-07523-5
3. BIANCHI S., A. PIANESE (2008). Scaling Laws in Stock Markets. An analysis of prices and volumes. In: PERNA, CIRA, SIBILLO, MARILENA EDS. **Mathematical and Statistical Methods in Finance**. p. 35-42, Springer, ISBN/ISSN: 978-88-470-0703-1
4. BIANCHI S., A PIANESE (2005). Reconciling Multifractal and Multifractional Processes in Financial Modeling. In: THEODORE SIMOS AND GEORGE MAROULIS. Advances in computational methods in sciences and engineering 2005. **Selected papers from the international conference of computational methods in sciences and engineering 2005 (ICCMSE 2005)**. p. 1268-1281, LEIDEN: Brill, ISBN/ISSN: ISBN 90-6764-441-2
5. BIANCHI S., MICOCCI M (1999). "La geometria frattale: l'applicazione all'analisi finanziaria". In: AA.VV.. Complementi di Matematica Finanziaria. **Modelli applicativi per la scelta degli investimenti**. ROMA: Ed. CISU

Refereed Conference Proceedings

1. Bianchi S., Pianese A., Palazzo A., Pantanella A., Assessing market (in)efficiency, **Colloque MAF 2016**, Paris Dauphine, March 30-31 and April 1, 2016, Paris (France)
2. BIANCHI S., GÁMEZ, M., PIANESE A. (2016), Liquidity and Self-Similarity in the Distributions of the log price variations, Proceedings of the **7th Annual Financial Market Liquidity Conference**, 17th-18th November 2016, Budapest (Hungary), p.14
3. BIANCHI S. (2012), Market Efficiency and Behavioral Finance: A Unifying Stochastic Model of Stock Prices, (Invited Plenary Lecture), Proceedings of the **AMERICAN CONFERENCE ON APPLIED MATHEMATICS**, Harvard, Cambridge, MA, USA, January 25-27, 2012, p.15-16 (ISBN:9781618040640)
4. S. BIANCHI, A. PANTANELLA, A. PIANESE (2012). Local Estimation of Stock Market Efficiency, Proceedings of the **AMERICAN CONFERENCE ON APPLIED MATHEMATICS**, Harvard, Cambridge, MA, USA, January 25-27, 2012, 349-355 (ISBN:9781618040640)
5. BIANCHI S., A. PANTANELLA, A. PIANESE (2011), "Efficient Market Hypothesis and Behavioural Finance: reconciling the opposites through multifractional processes with random exponent", **8th Applied Financial Economics (AFE) Conference**, 30 June – 02 July 2011, Samos Island, Greece, 501-510, ISBN: 978-9-6046-6086-5
6. BIANCHI S., A.M. PALAZZO, A. PANTANELLA, A. PIANESE (2011), Self-Similarity Parameter Estimation for k-dimensional Processes, **4th IEEE International Conference on Computer Science and Information Technology**, 10-12 June 2011, Chengdu, China, ISBN: 978-1-61284-836-5
7. BIANCHI S., PANTANELLA A.Efficiency, Overreaction and Underreaction in Stock Markets. A Parsimonious Model of the Three Sided-Coin, **ICFTE 2011**, Shanghai (China), 11-13 May 2011, IEEE Catalog Number: CFP1103J-PRT, ISBN: 978-1-4244-9508-5, 617-622
8. BIANCHI S., PANTANELLA A. Stock Returns Declustering Under Time Dependent Hölder Exponent, **ICEME 2010**, Hong Kong (China), 28-30 December 2010, IEEE Catalog Number: CFP1072L-PRT, ISBN: 978-1-4244-8965-7, 14-21
9. BIANCHI S., PANTANELLA A., PIANESE A., Modeling and simulation of currency exchange rates using MPRE, **2010 International Conference on Modeling, Simulation and Control (ICMSC 2010)** Cairo Egypt, November 2-4, IEEE Catalog Number: CFP1053L-PRT, ISBN: 978-1-4244-8823-0
10. BIANCHI S., PANTANELLA A. (forthcoming) Pointwise Regularity Exponents and Market Cross-Correlations, **12th International Business Research Conference**, Dubai (EAU), 7-8 april 2010
11. ANGRISANI M, ATTIAS A, BIANCHI S., VARGA Z (2010). Dynamic analysis of the effect of immigration on the demographic background of the pay-as-you-go pension system. **Mathematical and Statistical Methods for Actuarial Sciences and Finance**. Ravello, 7-9 April 2010
12. BIANCHI S., TRUDDA A. Global Asset Return in Pension Funds: a dynamical risk analysis. In: **Mathematical and Statistical Methods for Actuarial Sciences and Finance**. Venice, 26-28 March 2008
13. BIANCHI S., DE BELLIS I, PIANESE A (2009). Stochastic Modelling of the Italian Electricity Market: some empirical evidences. In: **Proceedings of the 6th International Conference on Applied Financial Economics**. Samos Island (Gr), 2-4/07/2009, SAMOS ISLAND: INEAG, vol. 1, p. 315-325, ISBN/ISSN: 978-960-466-044-5/1790-3912
14. BIANCHI S., PANTANELLA A, PIANESE A (2009). Financial Portfolio Selection in a Nonstationary Gaussian Framework. In: **THE ROLE OF THE UNIVERSITY IN THE ANALYSIS OF CURRENT ECONOMIC CRISIS**. Spiru Haret University, May 28th, 2009, BUCHAREST: România de Mâine Publishing House, vol. 1, p. 619-627, ISBN/ISSN: 978-973-163-460-9
15. BIANCHI S. (2006). ESTIMATION AND FILTERING OF MULTIFRACTIONAL GAUSSIAN PROCESSES (Invited plenary lecture). In: **10th WSEAS International Conference on Applied Mathematics**. Dallas (Texas), 1-3 november 2006
16. BIANCHI S., A. PIANESE (2005). Decomposition of financial time series into stationary subsequences under hypothesis of multifractionality. In: **International Conference for the**

Management of risk factors in economically relevant human activities. Viterbo, September 1st-3rd, 2005

17. BIANCHI S. (2004). "Pathwise Identification of the Memory Function of a Multifractional Market Model". In: **Stochastic Finance 2004 International Conference**, Lisbona
18. BIANCHI S. (2003). Multifractality in Stock Markets: an empirical analysis. In: **Quantitative Methods in Finance 2003 Conference**, 10th – 13th December 2003, Manly, Sydney (Australia)
19. BIANCHI S. (2003). Testing Self-Similarity of Stochastic Processes. In: **XXIX Conference on Stochastic Processes and their Applications**, August 3-9, 2003, Angra dos Reis (Brasile)
20. BIANCHI S. (2003). Empirical Evidence of Time-Dependent Memory in Stock Markets. In: **2003 Latin American Meeting of the Econometric Society**, Panama City (Panama), 28-30 August 2003, p. 1-14
21. BIANCHI S. (2001). "A Distribution-Based Method for Evaluating Uniscaling in Finance". In: **CeNDEF Workshop Papers**. Amsterdam, January 2001, AMSTERDAM: Universiteit van Amsterdam, Center for Nonlinear Dynamics, vol. 4A.3.
22. BIANCHI S. (2001). Self-Affine Stochastic Processes: a Distribution-Based Estimation via the Smirnov Statistic. In: **11th INFORMS Applied Probability Society Conference**, New York (USA)

Non-refereed Proceedings

1. BIANCHI S., TRUDDA A (2008). Investment risk in Pension Funds: a dynamical approach. In: Atti del **XXXII Convegno AMASES**. Trento, 1-4 Settembre 2008
2. BIANCHI S., A. PIANESE (2005). On a new technique for VAR estimation. In: **XII Convegno di Teoria del Rischio**. Università degli Studi del Molise, Campobasso, 16 giugno 2005, ROMA: Aracne, p. 101-115, ISBN/ISSN: 88-548-0637-4
3. BIANCHI S., A. PIANESE (2005). Evidence of Multifractionality in the Dow Jones Index. In: **8th Italian-Spanish Meeting in Financial Mathematics**. Verbania, June 30-July 1, 2005
4. BIANCHI S., A. PIANESE (2005). Evaluation of Value at Risk by pointwise regularity of the price process. In: **XXIX Convegno A.M.A.S.E.S.**,. Palermo, 12-15 Settembre 2005
5. BIANCHI S. (2004). "Pointwise Identification of the Multifractional Memory Function". In: **Atti del Convegno Metodi Matematici e Statistici per l'Analisi dei Dati Assicurativi e Finanziari**, Edizioni CUSL, Salerno
6. BIANCHI S. (2001). "Su una strategia di trading in un mercato multifrattale". In: Atti dell'**VIII Convegno di Teoria del rischio**. Campobasso, 14/06/2001, CAMPOBASSO: Uniservice, vol. 1, p. 27-35
7. BIANCHI S. (2000). "Sulla Nozione di Rischio nei Processi Autoaffini". In: **Atti del VII Convegno di Teoria del Rischio**. Campobasso, 9 giugno 2000, CAMPOBASSO: Uniservice, vol. 1, p. 25-32
8. BIANCHI S. (1999). "Efficienza, Arbitraggio e Liquidità: verso una nuova nozione di rischio finanziario?". In: **Atti della Giornata di Studio "Nuovi Indirizzi Scientifici e Didattici nella Teoria del Rischio"**, Università del Molise, Campobasso 1999. Campobasso, 23/06/1999, CAMPOBASSO: Uniservice, vol. 1, p. 45-57
9. BIANCHI S. (1999). "On Estimating the Time-Changing Dependence in Economic and Financial Time Series",. In: **Atti del XXIII Convegno AMASES**
10. BIANCHI S. (1998). Su una classe di stimatori del parametro di autosimilarità delle distribuzioni di processi gaussiani correlati. In: **XXII CONVEGNO AMASES**. Genova, 1998
11. BIANCHI S. (1997). Autocorrelazione delle serie finanziarie e non robustezza del range standardizzato. In: **Atti della Giornata di Studio "Aspetti scientifici e didattici della teoria del rischio"**. Università degli Studi del Molise, Campobasso, 18/06/1997, CAMPOBASSO: Uniservice, vol. 1, p. 31-44
12. BIANCHI S. (1997). Moto browniano multifrazionario e dinamiche finanziarie. In: **XXI CONVEGNO AMASES**. ROMA, 1997
13. BIANCHI S. (1996). Un processo localmente stazionario per le dinamiche economiche. In: **XX CONVEGNO AMASES**. Urbino, 1996
14. BIANCHI S. (1995). FMH: una verifica sul mercato italiano,. In: **XIX Convegno AMASES**. Pugnochiuso di Vieste

Working Papers

1. PIANESE A., ATTIAS A., BIANCHI S., VARGA Z. (2017), A DEMOGRAPHIC MODEL WITH MIGRATION FOR A PAYG PENSION SYSTEM, **Working Paper n° 151,Dipartimento MEMOTEF**, “Sapienza” Università diRoma,
2. BIANCHI S., A. PIANESE (2004). Modelling Stock Price Movements: Multifractality or Multifractionality?. vol. 7, **Coll. Quaderni di Ricerca del Dipartimento di Economia e Territorio**, Università di Cassino, Ottobre 2004
3. BIANCHI S. (2000). “Scaling Behaviour of Asset Returns via the Kolmogorov-Smirnov Goodness of Fit Test”,. vol. n. 5/00, **Working Paper , Dip. di Economia e Territorio**, Università di Cassino
4. BIANCHI S. (1999). “Some metric properties of the self-similar processes**”, Working Paper n.1/99, Dip. di Economia e Territorio**, Università di Cassino
5. BIANCHI S. (1996). Algoritmi per la generazione di rumori gaussiani frazionari discreti. vol. 3-19, **Pubblicazioni Scientifiche Dipartimento di Matematica per le Decisioni Economiche, Finanziarie e Assicurative**, Università di Roma, 1996

Op-eds and public appearances

- Intervento “La Fisica della Finanza”, Liceo Scientifico “G. Pellecchia”, Cassino, 18/02/2019
- Intervento “La Fisica della Finanza”, Convegno “Educazione Finanziaria, la conoscenza rende liberi”, FIDAPA, Formia, 17/11/2018
- “1° Maggio. Festa del lavoro (che manca e mancherà)”, L’Inchiesta, 01/05/2018
- Tavola rotonda “Analisi delle ricadute PET sul territorio della Provincia di Frosinone e relativa individuazione del fabbisogno formativo. Nuove figure professionali nell’ambito della Programmazione comunitaria 2014–2020”, Dipartimento di Economia e Giurisprudenza, Università degli Studi di Cassino e del Lazio Meridionale, 16/11/2017
- “SPY Finanza. I guai della banche che la Germania vuol nascondere”, interview released to the online newspaper Ilsussidiario.net, August 13th 2013 (http://www.ilsussidiario.net/News/Economia-e-Finanza/2013/8/13/SPY-FINANZA-I-guai-delle-banche-che-la-Germania-vuol-nascondere/418515/)
- “Swap su tassi di interesse: l’operazione del Comune di Cassino”, Economia e Finanza: I derivati Cassino, Public conference, 25 marzo 2013, Biblioteca Comunale di Cassino “P. Malatesta”
- “L'impatto dell'Università e della ricerca sulla creazione di opportunità e di prospettive occupazionali per i giovani”, Public Conference «I giovani ed il lavoro: le possibili risposte ad una emergenza sociale», Comune di Cassino, Sala Restagno, 22 dicembre 2012
- “La crisi: le cause e le ricette sbagliate. Come uscirne”, Public conference, Sala comunale di Arce, 24/11/2012
- [Interview] “FINANZA/ Altro che Tobin Tax, prima fermiamo i grandi speculatori (come fa Hollande)”, http://www.Ilsussidiario.net, 16/11/2012
- [Interview] “STANDARD & POOR'S/ Così la condanna australiana mette i brividi ai “mostri sacri” della finanza”, http://www.Ilsussidiario.net, 6/11/2012
- “Siamo MES proprio male”, L'Inchiesta, 19/10/2012
- “How the big banks have made millions with the spread”, http://www.Ilsussidiario.net, 16/10/2012
- “Così le grandi banche han fatto i miliardi con lo spread”, http://www.Ilsussidiario.net, 15/10/2012
- “Perché l’Italia non fallirà, ma gli italiani probabilmente sì”, L'Inchiesta, 11/10/2012
- “Toccare il fondo per risollevarsi”, L’Inchiesta, 10/07/2012
- “La bancarotta del capitale e la nuova società, nel laboratorio di Marx per uscire dalla crisi” (by Paolo Ciofi). Book presentation and discussion, 25/05/2012
- “Altri Lidi” (by Sergio Sollima), Book presentation and discussion, 15/04/2012
- “Crisi e ideologia neoliberista” Book presentation and discussion, 30/03/2012
- “Quanto ci costerà il debito degli USA?”, L’Inchiesta, 28/12/2011
- “L’effetto della crisi europea paralizza anche le reazioni dell’economia locale”, L’Inchiesta, 28/11/2011
- “Il mondo di domani. Cronaca della crisi globale tra presente e futuro”, joint conference with Giulietto Chiesa, 9/11/2011

- “L’Italia nello scenario di crisi mondiale: si scrive debito, si legge rischio di default”, Voce Camerale, 09/2011
- “Mai ci fu pietà. La banda della Magliana dal 1977 a oggi” (by Angela Camuso), Book presentation and discussion, 02/07/2010