ALL. B

Decreto Rettore Università di Roma "La Sapienza" n 2841/2020 del 12/11/2020

ROY CERQUETI
Curriculum Vitae

Place: Rome
Date: 23 / 11 / 2020

Part I.A – General Information

Full Name	
Date of Birth	
Place of Birth	
Citizenship	
C.F.	
Permanent Address	
Mobile Phone Number	
E-mail	
Spoken Languages	

Part I.B – Present positions

15/01/2020 –	Associate professor at Sapienza University of Rome, Department of Social and Economic Sciences. S.S.D.: SECS-S/06 - METODI MATEMATICI DELL'ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE
09/12/2019 -	Professor of Mathematical Methods for Economics, Finance and Operations Research at the London South Bank University, School of Business, UK

Part I.C – National scientific qualifications

Mar 2017 – Mar 2023	National qualification - Full professor S.C.: 13/D1 - STATISTICA
Apr 2017 – Apr 2023	National qualification - Full professor S.C.: 13/D4 - METODI MATEMATICI DELL'ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE
Apr 2014 – Apr 2020	National qualification - Associate professor S.C.: 13/B4 - ECONOMIA DEGLI INTERMEDIARI FINANZIARI E FINANZA AZIENDALE
Feb 2014 – Feb 2020	National qualification - Associate professor S.C.: 13/D4 - METODI MATEMATICI DELL'ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE

Part II – Education

II.A – Key steps of education

Type Year Institution Notes

University graduation	2000	Sapienza University of Rome	Master degree in Mathematics
Doctoral studies	Oct 2001-Mar 2002	Université de Marne-La-Vallée and Ecoles des Ponts and Chaussées, Paris, FR	Visiting PhD student
PhD program and graduation	2000-2003	Sapienza University of Rome	Ph.D. in Mathematics for the Economic and Financial Applications Thesis defended on March, 2004

II.B Attended scientific schools and courses (selection)

- January 2001: Cattedra Galileana "Mathematical Models in Finance". Instructor: Prof. Marco Avellaneda (Courant Institute of Mathematical Science, New York), Pisa, Italy
- June 2001: Summer School (3 weeks) "Fondamenti e Sviluppi della Matematica per l' Economia", Pozzuoli, Italy.
- July 2003: CIME Summer School (1 week) "Stochastic Methods in Finance", Bressanone, Italy.
- May 2004: "Spring school in finance", Bologna, Italia.

Part III – Appointments

III.A – Main Academic Appointments

Start	End	Institution	Position
Oct 1, 2014	Jan 14, 2020	University of Macerata, Italy	Associate Professor. S.S.D.: SECS-S/06 - METODI MATEMATICI DELL' ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE
Nov 1, 2007	Sep 30, 2014	University of Macerata, Italy	Assistant Professor (Ricercatore Universitario). S.S.D.: SECS-S/06 - METODI MATEMATICI DELL' ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE
Jun 23, 2016	-	University of Macerata, Dep. of Economics and Law, Italy	Member of the Scientific Committee of the PhD Program: Quantitative Methods for Economic Policy
Mar 24, 2017	Apr 4, 2019	COST Association – officially designated by MIUR (European institution - headquarter in Brussels, Belgium)	Review Panel expert in the COST Action Proposal Submission, Evaluation, Selection and Approval procedure
Jul 1, 2006	Oct 31, 2007	Sapienza University of Rome, Italy	Research fellow (assegno di ricerca). Title of the research: Semimarkovian models for communication networks
Mar 1, 2004	Feb 28, 2005	Tuscia University, Italy	Research fellow (assegno di ricerca). Title of the research: Mathematical models for economics and finance
Dec 16,	-	Angers University, France	Member of the GRANEM Research Center - Groupe de Recherche

2019			ANgevin en Economie et Management

III.B – Other Appointments

Start	End	Institution	Position
2020	-	Sapienza University of Rome, Dep. of Social and Economic Sciences	Coordinator of the quality auditing group (scheda di monitoraggio) for the bachelor degree program (laurea triennale) L33 – Relazioni Economiche e Internazionali
2019	2020	University of Macerata	Member (nominated by the Rector, after a comparative evaluation procedure) of the Scientific Committee of the High School "Giacomo Leopardi"
2008	2012	University of Macerata	Elected member of the CAR 13 - Committee for the evaluation of the research activity of the professors of the Macroarea 13 in the University of Macerata
2018	2020	Centro Edizioni Università di Macerata (CEUM)	Member of the Scientific Committee
2015	2018	University of Macerata, Dep. of Economics and Law	Delegate of the Department for the e-learning
2015	2018	University of Macerata, Dep. of Economics and Law	Delegate of the Department for the relations with the alumni
2015	2017	University of Macerata, Dep. of Economics and Law	Member of the Departmental Committee for the organization of the didactic activity
2008	2020	University of Macerata, Dep. of Economics and Law (formerly, Dep. of Economic and Financial Institutions)	Member of the Departmental Committee for the students careers
2015	2020	University of Macerata, Dep. of Economics and Law	Coordinator of the quality auditing group (scheda di monitoraggio) for the master program (laurea magistrale): Mercati e Intermediari Finanziari
2019	2020	University of Macerata, Dep. of Economics and Law	Delegate of the Department to the international relations
2019	2020	University of Macerata, Dep. of Economics and Law	Delegate of the Department to the Erasmus agreements
2019	2020	University of Macerata, Dep. of Economics and Law	Member of the Departmental Committee for the research activities
2015	2016	Sapienza University of Rome	Member of the Committee for the PhD theses defense in the PhD Program: Methods and Models for Economics and Finance. Cicli XXVIII and XXIX.

2016	2016	University of Molise, Campobasso, Italy	Member of the Committee for a position of Senior Assistant Professor (RTD-B)
2016	2017	Sapienza University of Rome	Member of the Committee for the PhD theses defense in the PhD Program: Methods and Models for Economics and Finance
2016	2016	University of Macerata	Member of the Committee for a permanent position of Assistant Professor (Ricercatore Universitario a trasferimento)
2017	2017	Sorbonne Paris-1 University, Paris, France	Member of the Committee for the PhD theses defense. Candidate: Dr. Antoine Kornprobst
2018	2018	University of Rome Tor Vergata	Member of the Committee for a position of Senior Assistant Professor (RTD-B)
2019	2019	University of Rome Tor Vergata	Member of the Committee for a position of Senior Assistant Professor (RTD-B)
2019	2019	Sapienza University of Rome	Member of the Committee for a position of Associate Professor - upgrade

Part IV – Teaching experience

IV.A – Post-Graduated (Ph.D. and Master), advanced courses and courses for prestigious foreign institutions

Year	Institution	Lecture/Course
2019/20	Sorbonne University - Paris 1	Title: Markov chains and applications (10 h) – Joint course for the Department of Economics and Department of Mathematics
2018/19	Sapienza University of Rome	Title: Mathematics – PhD School in Economics (18 h)
2012/13	University of Rome Tor Vergata	Title: Continuous-time Finance – PhD program: Doctorate in Money and Finance (20 h)
2013/14	University of Macerata	Title: Deterministic and Stochastic Dynamic Optimization, with Applications – PhD program: Economics and Management Social Sciences (15 h)
2008/09	University of Macerata	Title: Modelli matematici per la finanza – Master in Finanza Quantitativa (8 h)
2011	Presidenza del Consiglio dei Ministri	Title: Sfruttamento dell’ignoranza finanziaria da parte delle banche di investimento – Scuola di Formazione Intelligence e Geoeconomia (4

		h)
2008/09	University of Macerata and Associazione Formazione Professionisti (A.FO.PROF.)	Title: Matematica Finanziaria – Scuola per la preparazione all'abilitazione Dottori Commercialisti (8 h)

IV.B – Under-Graduated ("Triennale" and "Magistrale")

Year	Institution	Lecture/Course
2020/21	Sapienza University of Rome	Elementi di Matematica per l'Economia
2017/18 -	Sapienza University of Rome	Finanza Internazionale
2006/07 -2019/20	University of Macerata	Teoria Matematica del Portafoglio Finanziario
2008/09 -2019/20	University of Macerata	Elementi del Calcolo delle Probabilità
2011/12	University of Macerata	Matematica Generale 2 (lavoratori)
2010/11 -2013/14	University of Macerata	Matematica Finanziaria (lavoratori)
2008/09 -2009/10	University of Macerata	Laboratorio di Modelli Matematici per l'Economia e la Finanza
2007/08	University of Macerata	Laboratorio di Matematica 2
2014/15	University of Macerata	Laboratorio di Economia e Finanza delle Imprese di Assicurazione
2014/15-2019/20	University of Macerata	Analisi e Misura dei Rischi Finanziari
2014/15 -2019/20	University of Macerata	Portfolio Theory
2004/05 -2006/07	University of Tuscia, Viterbo	Matematica Finanziaria
2004/05 -2006/07	University of Tuscia, Viterbo	Complementi di Matematica Finanziaria
2005/06-2006/07	Catholic University of the Sacred Hearth, Rome	Strumenti Matematici e Statistici per le Decisioni Sanitarie

Part V - Society memberberships, Awards and Honors

Year	Title
Since 2004	Membership of AMASES
Since 2007	Membership of EWGCFM
Since 2005	Membership of the European Operational Research Societies (EURO)
2018-	Membership of the International Association for Energy Economics (IAEE)

2019	
2010	Membership of the Econometric Society
2014-2015	Membership of the European Economic Association
2016	Membership of the Western Economic Association
2018	The paper by Cerqueti and Coppier, titled “A game for exploring political and bureaucratic corruption” published in the IMA Journal of Management Mathematics is one of the three Editor’s choice, 2018
2005	The paper by Cerqueti and Rotundo, titled “Microeconomic modeling of financial time series with long term memory” published in 2003 in the Proceedings of IEEE – International Conference on Computational Intelligence for Financial Engineering has been selected by the internal valuation committee of the University of Tuscia for the national report over the research activity of the Athenaeum

Part VI - Funding Information [grants as PI-principal investigator or I-investigator]

Year	Title	Program	Grant value
2008-2019	VTR – FAR	**PI:** Ex-60% - University of Macerata	About 2.000 euros/year on average
2003-2005	La gestione del rischio finanziario, di credito e operative: strumenti e modelli (coordinator: L. Peccati)	**I:** PRIN 2003	200.000 euros
2004-2006	Modelli stocastici in finanza matematica (coordinator: W.J. Runggaldier)	**I:** PRIN 2004	176.000 euros
2007-2009	Metodi di ottimizzazione e controllo per la gestione del debito pubblico: modelli statici e dinamici (coordinator: F. Gozzi)	**I:** PRIN 2006	70.400 euros
2007-2009	Metodi stocastici in finanza (coordinator: W.J. Runggaldier)	**I:** PRIN 2006	56.700 euros
2011-2013	Dinamiche nonlineari in modelli di cambiamento strutturale (coordinator: N. Salvadori)	**I:** PRIN 2009	276.294 euros
2012-2016	IC1205 – Computational Social Choice (chair: U. Endriss)	**I:** COST– Member of the management committee (MC Substitute)	Approx. 130.000 euros/year
2013-2016	TD1210 – Analyzing the dynamics of information and knowledge landscapes (chair: A. Scharnhorst)	**I:** COST – Member of the management committee (MC Substitute)	Approx. 130.000 euros/year
2016-	CA15217 – Ocean governance for sustainability-challenges, options and the role of science (chair: A.-K. Hornidge)	**I:** COST – Member of the management committee (MC Substitute)	Approx. 130.000 euros/year
2016-	CA15105 – European Medicines Shortages Research Network-addressing supply problems to	**I:** COST – Member of the management committee (MC Member)	Approx. 130.000 euros/year

	patients (chair: T. Bochenek)		
2015	STSM IS1104-100515-060506 (Visiting Professor Marcel Ausloos at the University of Macerata)	**PI (responsabile scientifico):** COST and University of Macerata	Approx. 800 euros
2017	FINANZIAMENTO DELLE ATTIVITÀ BASE DI RICERCA	**PI:** Ministero dell'Università e della Ricerca - ART. 1, COMMI 295 E SEGUENTI, DELLA LEGGE 11 DICEMBRE 2016 N. 232	3000 euros

Part VII – Research Activities

VII.A – Research topics

Keywords	Brief Description
Rank-size analysis	Statistical and mathematical methods for economics, social science and finance. Rank-size laws: new methods and applications to social sciences, economics and finance. Long term memory property for economic and financial time series. Econophysics and applied entropy. Multivariate analysis and exploration of the stochastic dependence through copulas. Statistical regularity of the data and Benford's Law, with applications to economic, demographic and financial datasets. Text mining and applications to the statistical analysis of the political speeches' words frequencies. Clustering methods for time-dependent and time-independent data. Construction of social, economic and environmental statistical indicators. Complex networks: centrality measures, resilience, shock propagations and statistical analysis of nodes and interconnections. Reliability theory: development of generalizations of the k-out-of-n systems and applications to the context of finance. Data compression and applications to Markov chain bootstrapping and simulations. Asymptotic distributions of statistical tests. Structural breaks assessment for time series and panel data. Discrete time and states Markov chains, point processes and applications to economics, finance and social sciences.
Data science and its applications	
Benford's Law with socio-economic applications	
Multivariate analysis, stochastic dependence and copula theory	
Statistical indicators	
Structural breaks and change in persistence	
Data compression for Markov bootstrap theory	
Statistical reliability theory	
Long term memory property	
Complex networks	
Asymptotic distribution theory	
Clustering methods	
Time series	
Econophysics	
Text analysis	
Markov chains and point processes, with applications	

VII.B – Visiting scholar at the following institutions

2009. University of Brescia, Italy.
2009. University of Vienna, Austria.
2010. Université du Luxembourg.
2011. Brunel University, UK.
2016. University of Molise, Italy
2017. University Paris 1 - Sorbonne, France.
2018. University of Milano-Bicocca, Italy.
2018. University Paris 1 - Sorbonne, France.
2019. University of Molise, Italy
2019. University of Angers, France.
2020. University Paris 1 - Sorbonne, France.

VII.C – Invited seminars (with title) at the following institutions

- INRIA, Paris, FR. Title: Volatility calibration via entropic methods.
- Sapienza University of Rome, IT. Title: Politiche ottimali di finanziamento: un problema di controllo stocastico con approccio di programmazione dinamica.
- University of Molise, IT. Titles: 1) Panel based tests for a change in persistence: inflation and interest rate; 2) Detecting bubbles in stock market: new international evidence.
- University of Salento, IT. Title: Dynamic stochastic optimization in economics and finance.
- University of Brescia, IT. Title: Dynamic stochastic optimization models in economics and finance.
- University of Messina. Title: Stochastic Optimal Control: New Results and Applications.
- University of Brescia, IT. Title: Natural Resources and Environmental Stochastic Sustainability.
- Prometeia, Bologna, IT. Title: Markov chains approximation for resampling and bootstrapping.
- University of Roma Tre, IT. Title: Risk measurement in a network framework.
- University Paris 1 – Sorbonne, FR. Title: Transition Matrices Compression for Markov Chain Bootstrapping and Simulation.
- Sapienza University of Roma, IT. Title: Reliability and Risk Measurement in a Network Framework.
- University of Milano – Bicocca, IT. Title: Reliability and Risk Measurement in a Network Framework.
- University Paris 1 – Sorbonne, FR. Title: Reliability and Risk Measurement in a Network Framework.
- University of Molise, IT. Title: Community structures in (socially) connected systems.
- Prometeia, Bologna, IT. Title: Communities in complex networks and applications in finance.
- University Paris 1 - Sorbonne, FR. Title: The resilience of a complex network: methods and applications.
- (online) The Bucharest University of Economic Studies, Romania. Title: The resilience of a complex network: methods and applications.

VII.D – Editorial Activity

- Academic Editor: PLoS ONE
- Review Editor: Frontiers in Applied Mathematics and Statistics.
- Topic Editor: Risks.
- Advisory Board: Journal of Applied Quantitative Methods (JAQM).
- Guest Editor: Stats -- special issue: Benford's Law(s) and Applications

- Guest Editor: Frontiers in Applied Mathematics and Statistics -- special issue: Theories and Applications in Network Science
- Guest Editor: Annals of Operations Research - special issue: Recent Developments in Financial Modeling and Risk Management
- Guest Editor: Sustainability -- special issue: New Economic and Financial Challenges for Social and Environmental Sustainability
- Member of the Scientific Committee - Aracne Editrice, Area Finance and Entrepreneurship.
- (past position) Associate Editor: Journal of Accounting, Finance and Economics (JAFE).
- (past position) Member of the Scientific Committee Area 13 - EUM, Edizioni Università di Macerata.

VII.E – Referee Activity

_ Reviewer for the AMERICAN MATHEMATICAL SOCIETY.
_ Reviewer for Romanian National Council for Scientific Research - RUTE projects.
_ Reviewer for the PhD programs in Economics - University of Tor Vergata.
_ Reviewer for the PhD program in Statistica e Finanza Matematica – University of Milano-Bicocca.
_ Reviewer for Routledge Editor.
_ Referee for the following Journals:
Insurance: Mathematics and Economics, Economic Modelling, Quantitative Finance, Journal of Economics, Journal of Economic Law and Organization, Optimization, Journal of Population Economics, International Review of Economics and Finance, Journal of Industrial and Management Optimization, Journal of Banking and Finance, Economic Inquiry, The Energy Journal, Communications in Statistics: Theory and Methods, IMA Journal of Management Mathematics, European Journal of Operational Research, European Physical Journal B, Scientific Research and Essays, International Journal of Computational Economics and Econometrics, International Journal of Information Technology and Decision Making, Journal of Economic Growth, European Journal of Finance, Abstract and Applied Analysis, OR Spectrum, Electronic Journal of Statistics, Quality and Quantity, Journal of Economic Dynamics and Control, Technology Analysis and Strategic Management, Journal of Product Innovation Management, Physica A: Statistical Mechanics and its Applications, Computational Economics, Economics Research International, Governance, International Journal of Forecasting, Chaos Solitons and Fractals, Decision Support Systems, Human Reproduction, Central European Journal of Physics, Studies in Nonlinear Dynamics and Econometrics, International Transactions in Operations Research, Journal of International Economics, Journal of Economic Interaction and Coordination, Journal of Evolutionary Economics, BE Journal of Theoretical Economics, Applied Economics, German Economic Review, Journal of the Operational Research Society, Mathematical Problems in Engineering, Journal of Economic Studies, Technological Forecasting and Social Change, Statistics in Transition, Annals of Operations Research, Structural Change and Economic Dynamics, Journal of Economic Policy Reform, Publications, Journal of Optimization Theory and Applications, International Journal of Engineering Business Management, Total Quality Management and Business Excellence, Entropy, Economies, Social Networks, Journal of Economic Behavior and Organization, Chaos, Sustainability, Macroeconomic Dynamics, Helyion, Journal of Mathematical Sciences: Advances and Applications, Energies, Journal of Difference Equations and Applications, Expert Systems with Applications, Entrepreneurship Theory and Practice, International Journal of Finance and Economics, Italian Economic Journal, Physics Letters A, Soft Computing, Case Studies on Transport Policy, Advances in Data Analysis and Classification, Journal of Public

Finance and Public Choice, Journal of Business Research, Socio-Economic Planning Sciences, Sustainable Futures, International Journal of Approximate Reasoning, Mathematics and Financial Economics.

VII.F – Member of the Organizing Committee (OC) or Scientific Committee (SC) of the following events, schools, workshops and conferences (selection)

(SC) Third Edition of the International Workshop on Managing Financial Instability in Capitalist Economies (MAFIN 2012), 19-21 September 2012, Genova, Italy.
(SC) IX International Summer School on "Risk Measurement and Control". June 2014, Rome, Italy.
(SC) Polymorphic Crisis - Un approccio interdisciplinare alla crisi. 12 May 2015, Macerata, Italy.
(SC) XI International Summer School on "Risk Measurement and Control". June 2016, Rome, Italy.
(SC) DYSES 2016 Conference - Dynamic of Socio-Economic Systems. 27-29 September 2016, La Habana, Cuba.
(SC) 28th European Conference on Operational Research. 3-6 July 2017, Poznan, Poland.
(SC) Notte dei ricercatori. September 2017, Macerata, Italy.
(SC) XII International Summer School on "Risk Measurement and Control". June 2018, Rome, Italy.
(SC) 29th European Conference on Operational Research. 8-11 July 2018, Valencia, Spain.
(SC) Notte dei ricercatori. September 2018, Macerata, Italy.
(SC) DYSES 2018 Conference - Dynamic of Socio-Economic Systems. 9-12 October 2018, Paris, France.
(SC) 30th European Conference on Operational Research. 23-26 June 2019, Dublin, Ireland.
(SC) The 3rd International Conference on Economics and Social Sciences, 15-16 October 2020, Bucharest, Romania.
(SC) Online International conference on tax compliance: new methodological and empirical approaches, 29-30 October 2020, Assisi, Italy.

(OC) International conference for the management of risk factors in economically relevant human activites. September 2003, Viterbo, Italy
(OC) MARF 2 Conference. August-September 2006, Rome, Italy
(OC) Prey-Predator-Like Systems Workshop. August-September 2006, Rome, Italy
(OC) IV International Summer School on Risk Measurement and Control. June 2007, Rome, Italy
(OC) VI International Summer School on Risk Measurement and Control. June 2010, Rome, Italy
(OC) XXXIV Convegno AMASES. September 2010, Macerata, Italy
(OC) 50th EWGFM. May 2012, Rome, Italy
(OC) VII International Summer School on Risk Measurement and Control. June 2012, Rome, Italy
(OC) IX International Summer School on Risk Measurement and Control. June 2014, Rome, Italy

VII.G – Speaker at the following conferences and workshops

09/2001: XXV Convegno AMASES, Florence, Italy.
01/2002: III Workshop di Finanza Matematica, Verona, Italy.
09/2002: XXVI Convegno AMASES, Verona, Italy.
03/2003: International Conference on Computational Intelligence for Financial Engineering, Hong Kong, China.
05/2003: Eighth Viennese Workshop on Optimal Control, Dynamic Games and Nonlinear Dynamics: Theory and Applications in Economics, Vienna, Austria.
09/2003: XXVII Convegno Amases, Cagliari, Italy.
06/2004: Invito alla Finanza Matematica, University of Rome Tor Vergata, Italy.
06/2004: 8th International Congress on Insurance: Mathematics and Economics, Rome, Italy.
07/2004: Third World Congress of the Bachelier Finance Society, Chicago, USA.

09/2004: XXVIII Convegno Amases, Modena, Italy.
07/2005 Institute for Operations Research and the Management Sciences Triennal Conference, Honolulu, Hawaii, USA (SPEAKER IN AN INVITED SESSION).
07/2005 Computational Intelligence for Economics and Finance, Salt Lake City, Utah, USA.
09/2005 Stochastic Methods in Mathematical Finance, Rome, Italy.
09/2005 XXIX Convegno Amases, Palermo, Italy.
09/2006 XXX Convegno AMASES, Trieste, Italy.
03/2007 20 Years of Cointegration: theory and practice in prospect and retrospect, Rotterdam, The Netherlands.
05/2007: XL EWGFM (Euro Working Group on Financial Modeling), Rotterdam, The Netherlands. (SPEAKER IN AN INVITED SESSION)
05/2007: Network, topology and dynamics, Urbino, Italia.
09/2007: XXXI Convegno AMASES, Lecce, Italy.
01/2008: Recent Development in Econometrics: a Conference in Memory of Carlo Giannini, Bergamo, Italy.
06/2008: 15th World congress of the International Economics Association, Istanbul, Turkey.
06/2008: Institute for Operations Research and the Management Sciences Triennal Conference, Sandton, Johannesburg, South Africa. (SPEAKER IN AN INVITED SESSION)
09/2008: XXXII Convegno AMASES, Trento, Italy.
06/2009: 6th International Conference on Nonlinear Economic Dynamics (NED09), Jonkoping, Sweden.
06/2009: CORS-INFORMS International Meeting, Toronto, Canada.
06/2009: XVII Scientific Conference - AIESSEC, Perugia, Italia.
07/2009: Joint Statistical Meeting 2009, Washington DC, USA.
09/2009: 24th Annual Congress of the European Economic Association, Barcelona, Spain.
04/2010: Methods for Actuarial Sciences and Finance Conference (MAF 2010), Ravello, Italia.
06/2010: 24th Mini EURO Conference on Continuous Optimization and Information-Based Technologies in The Financial Sector, Izmir, Turkey. (SPEAKER IN AN INVITED SESSION)
09/2010: XXXIV Convegno Amases, Macerata, Italia.
09/2010: European Law and Economic Association Conference (EALE 2010), Paris, France.
09/2010: Second International Workshop on Managing Financial Instability in Capitalist Economies, Reykjavik, Iceland.
06/2011: Insurance: Mathematics and Economics Conference, Trieste, Italy.
07/2011: Conference in Honor of Hashem Pesaran 65th Birthday, Cambridge, UK.
09/2011: XXXV Convegno Amases, Pisa, Italy.
07/2012: Workshop "Copulae in Mathematical and Quantitative Finance, Krakow, Poland.
07/2012: 25th European Conference on Operational Research, Vilnius, Lithuania. (SPEAKER IN AN INVITED SESSION)
05/2013: Eastern Economic Association Conference, New York, USA. (SPEAKER IN AN INVITED SESSION)
05-06/2013: 5th International Conference on Risk Analysis (ICRA5), Tomar, Portugal. (INVITED SPEAKER)
09/2013: Structural Change, Dynamics and Economic Growth Conference, Livorno, Italy.
09/2014: XXXVIII Convegno AMASES, Reggio Calabria, Italy
09/2014: International Meeting Dyses 2014 - Dynamics of Socio-Economic Systems, Sevilla, Spain. (INVITED SPEAKER)
12/2014: CFE-ERCIM 2014, Pisa, Italy.
05/2015: IWCEE15 - International Workshop on Computational Economics and Econometrics The Complexity of Economics and the Economics of Complexity, Rome, Italy.
07/2015: 27th European Conference on Operational Research, Glasgow, UK (SPEAKER IN AN INVITED SESSION)

09/2015: Workshop on Financial Literacy, Milan, Italy (INVITED SPEAKER)
03/2016: Workshop on Money, Uncertainty and the Macroeconomy, Galway, Ireland (INVITED SPEAKER)
03-04/2016: Seventh International Conference MAF 2016 - Mathematical and Statistical Methods for Actuarial Sciences and Finance, Paris, France.
06-07/2016: IWcee16 - IV International Workshop on Computational Economics and Econometrics, Rome, Italy.
07/2016: 28th European Conference on Operational Research, Poznan, Poland (SPEAKER IN AN INVITED SESSION and SESSION ORGANIZER)
07/2016: 20th Annual International Conference of the American Society of Business and Behavioral Sciences, Bangkok, Thailand.
12/2016: International Rome Conference on Money, Banking and Finance, Rome, Italy (INVITED SPEAKER).
12/2016: NET 2016 International Conference, Trento, Italy (INVITED SPEAKER).
02/2017: KnoweScape 2017, Sofia, Bulgaria (INVITES SPEAKER).
03/2017: Workshop Markets, flows and behaviour, Galway, Ireland (INVITED SPEAKER).
05/2017: Workshop Systemic Risk, Sorbonne University, Paris, France (INVITED SPEAKER).
05/2017: ARS 17 International Conference, Napoli, Italy.
09/2017: IES 2017 International Conference, Napoli, Italy.
09/2017: AMASES 2017, Cagliari, Italy.
12/2017: ERCIM 2017, London, UK.
01/2018: Workshop QF, Roma, Italy.
02/2018: Final Workshop COST TU1305, Milano, Italy.
05/2018: EBES Conference, Berlin, Germany.
06/2018: CEMA 2018, Rome, Italy.
06/2018: IWCEE 2018, Rome, Italy.
07/2018: EURO2018 - 29th European Conference on Operational Research, Valencia, Spain (INVITED STREAM ORGANIZER).
09/2018: AMASES, 42nd Annual Meeting, Naples, Italy.
10/2018: Workshop Dyses 2018, Sorbonne University, Paris, France (INVITED SPEAKER).
10/2018: IX Moscow International Conference on Operations Research (ORM2018-Germeyer100), Moscow, Russia.
06/2019 : Journées de Statistique (JdS) 2019, Nancy, France
06/2019: EURO2019 - 30th European Conference on Operational Research, Dublin, Ireland (INVITED STREAM ORGANIZER).
07/2019: IWCEE 2019, Rome, Italy
09/2019: AMASES, 43rd Annual Meeting, Perugia, Italy
10/2019: ARS 2019, Vietri sul Mare, Italy
11/2019: NET 2019, Milano, Italy
10/2020: The 3rd International Conference on Economics and Social Sciences, Bucharest, Romania.

VII.H – Supervisor of the following PhD students

Valerio Ficcadenti, Francesca Tartari, Jessica Riccioni, Saverio Storani (University of Macerata), Donald Merkuri (Catholic University of the Sacred Heart, Milan), Mohamed Mehbali (London South Bank University)

VII.I – Publications

PhD Thesis

1 Stochastic calculus applied to finance: optimal financing policies and time series with memory properties models – Sapienza University of Rome, 2004.

International journals

2 R. Cerqueti, M. Ventura, Optimal concession contracts for oil exploitation, **Energy Policy**, 147, 111900, (2020). ***"Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1)***

3 F. Piva, F. Tartari, M. Giulietti, M.M. Aiello, L. Cheng, A. Lopez-Beltran, R. Mazzucchelli, A. Cimadamore, R. Cerqueti, N. Battelli, R. Montironi, M. Santoni, Predicting future cancer burden in the United States by artificial neural networks, **Future Oncology**, (forthcoming).

4 R. Castellano, R. Cerqueti, G.P. Clemente, R. Grassi, An Optimization Model for Minimizing Systemic Risk, **Mathematics and Financial Economics**, doi: 10.1007/s11579-020-00279-6, (2020). ***"Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1)***

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117 R. Cerqueti (Ed.), Polymorphic Crisis - Readings on the Great Recession of the 21st century, EUM, Macerata, ISBN: 9788860564108, pp. 1-448, (2014).

Contributions to national books

118 R. Cerqueti, L.F. Minervini, La gestione dei rifiuti come problema di rete. In: Verso l'economia circolare, curatrice: A. Paolini. Macerata, Eum, pp. 65-78, (2018).

119 R. Cerqueti, R. Coppier, Corruzione e disuguaglianza dei redditi. In: Disuguaglianze, giustizia, legalità - Tendenze in atto e azioni possibili, curatore: P. Ramazzotti. Roma, Aracne, pp. 123-139, (2018).

120 R. Castellano, R. Cerqueti, Sustainability and ethic view of the future generations. In: Lo sviluppo sostenibile del territorio, curatrice: P. Silvestrelli. Macerata, Eum, pp. 281-288, (2015).

121 R. Cerqueti, Il ruolo della pioggia nella finanza moderna. In: L'acqua: diritto per tutti o profitto per pochi?, curatore: P. Rovati. Macerata, Eum, pp. 117-124, (2013).

122 R. Cerqueti, L'evitabilità dell'estinzione di una risorsa naturale. In: Oikos: la radice comune di economia e di ecologia, curatore: P. Rovati. Macerata, Eum, pp. 19-28, (2012).

123 R. Cerqueti, Laghi poco profondi: un modello matematico di interazione tra economia e inquinamento. In: Economia, Ambiente e Società, curatore: P. Rovati. Macerata, Eum, pp. 49-54, (2011).

124 R. Cerqueti, G. Rotundo, Processi di rinnovamento nei cluster di imprese. In: Capitalismo distrettuale, localismi d'impresa, globalizzazione, reviewer: G. Riey, curatore: G. Garofalo, Firenze University Press, pp. 129-143, (2007).

Contributions to national journals

125 R. Cerqueti, V. Ficcadenti, Reazione emotiva al COVID-19 e fiducia nei mercati finanziari. Statistica e Società, http://www.rivista.sis-statistica.org/cms/?p=1335

Part VIII – Summary of Scientific Achievements

Product type	Number	Data Base	Start	End
Papers [international: peer reviewed + WP]	150	Google Scholar	2003	today
Papers [international]	105	Scopus	2003	today
Papers [international: peer reviewed + WP] restricted to the **last ten years**, i.e. to the period starting from January 1st 2011 to today	117	Google Scholar	January 1st, 2011	today
Papers [international] restricted to the **last ten years,** i.e. to the period starting from January 1st 2011 to today	92	Scopus	January 1st, 2011	today
Papers [national]	2	Google Scholar	2003	today
Papers [national] restricted to the **last ten years**, i.e. to the period starting from January 1st 2011 to today	1	Google Scholar	January 1st, 2011	today

Books [scientific]	0	Google Scholar		
Books [teaching]	0	Google Scholar		

Number of "**Class A**" publications (Anvur/CUN **only for the S.C. 13/D1**) in the **last fifteen years** (2006-2020) **[**and limited to the "**last five years**" as for the "Bando", i.e. to the period starting from January 1st 2015 to today**]**	57 [42]
Number of "**Class A**" publications (Anvur - CUN Area 13, i.e.: **at least for one of the S.C.'s of the Area 13**) in the **last fifteen years** (2006-2020) **[**and limited to the "**last five years**", i.e. to the period starting from January 1st 2015 to today**]**	63 [46]
Total Citations (Google Scholar, 17/11/2020)	824
Average Citations per Product	824/166 = 4,96/product
Hirsch (H) index (Google Scholar, 17/11/2020)	14
Normalized H index*	14/(2020-2003)=0,82

***H index divided by the academic seniority.

Part IX– Selected Publications

List of the publications selected for the evaluation. For each publication report title, authors, reference data, journal IF (if applicable), citations, press/media release (if any).

1. C. Cappelli, R. Cerqueti, P. D'Urso, F. Di Iorio, Multiple Breaks Detection in Financial Interval-Valued Time Series, **Expert Systems with Applications**, 164, 113775, (2021). ***Impact factor (JCR - 2019): 5.452; citations (Google Scholar Citations): 0. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).***

2. R. Cerqueti, M. Giacalone, R. Mattera, Skewed non-Gaussian GARCH models for cryptocurrencies volatility modelling, **Information Sciences**, 527, 1-26, (2020). ***Impact factor (JCR - 2019): 5.910; citations (Google Scholar Citations): 5. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).***

3. R. Cerqueti, G.P. Clemente, R. Grassi, Systemic risk assessment through high order clustering coefficient, **Annals of Operations Research**, doi:10.1007/s10479-020-03525-8, (2020). ***Impact factor (JRC - 2019): 2.583; citations (Google Scholar Citations): 4. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).***

4. V. Ficcadenti, R. Cerqueti, M. Ausloos, A joint text mining-rank size investigation of the rhetoric structures of the US Presidents' speeches, **Expert Systems with Applications**, 123, 127-142, (2019).
   Impact factor (JCR - 2019): 5.452; citations (Google Scholar Citations): 10. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).

5. R. Cerqueti, G.P. Clemente, R. Grassi, A network-based measure of the socio-economic roots of the migration flows, **Social Indicators Research**, 146(1-2), 187-204, (2019).
   Impact factor (JRC - 2019): 1.874; citations (Google Scholar Citations): 6. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).

6. R. Cerqueti, M. Costantini, L. Gutierrez, J. Westerlund, Panel stationary tests against changes in persistence, **Statistical Papers**, 60(4), 1079-1100, (2019).
   Impact factor (JRC - 2019): 1.433; citations (Google Scholar Citations): 1. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).

7. R. Cerqueti, G. Ferraro, A. Iovanella, A new measure for community structures through indirect social connections, **Expert Systems with Applications**, 114, 196-209, (2018).
   Impact factor (JCR - 2018): 4.292; citations (Google Scholar Citations): 15. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).

8. R. Cerqueti, C. Lupi, Copulas, Uncertainty, and False Discovery Rate Control, **International Journal of Approximate Reasoning**, 100, 105-114, (2018).
   Impact factor (JRC - 2018): 1.982; citations (Google Scholar Citations): 2. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).

9. V. Ficcadenti, R. Cerqueti, Earthquakes economic costs through rank-size laws, **Journal of Statistical Mechanics: Theory and Experiments**, 083401 (2017).
   Impact factor (JRC - 2017): 2.404; citations (Google Scholar Citations): 3. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).

10. R. Cerqueti, P. Falbo, C. Pelizzari, Relevant States and Memory in Markov Chain Bootstrapping and Simulation, **European Journal of Operational Research**, 256(1), 163-177, (2017).
    Impact factor (JRC - 2017): 3.428; citations (Google Scholar Citations): 8. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).

11. M. Ausloos, R. Cerqueti, A universal rank-size law, **PLoS ONE** 11(11), e0166011, (2016).
    Impact factor (JRC - 2016): 2.806; citations (Google Scholar Citations): 20. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).

12. R. Cerqueti, C. Lupi, Non exchangeable copulas and multivariate total positivity, **Information Sciences**, 360, 163-169, (2016).
    Impact factor (JCR - 2016): 4.832; citations (Google Scholar Citations): 2. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).

13. R. Cerqueti, M. Ausloos, Cross Ranking of Cities and Regions: Population vs. Income, **Journal of Statistical Mechanics: Theory and Experiments**, 7, P07002, (2015). ***Impact factor (JRC - 2015): 2.091; citations (Google Scholar Citations): 10. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).***

14. R. Cerqueti, Exhaustion of Resources: a Marked Temporal Process Framework. **Stochastic Environmental Research and Risk Assessment**, 28(4), 1023-1033, (2014). ***Impact factor (JRC - 2014): 2.086; citations (Google Scholar Citations): 10. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).***

15. R. Cerqueti, F. Spizzichino, Extension of dependence properties to semi-copulas and applications to the mean-variance model, **Fuzzy Sets and Systems**, 220, 99-108, (2013). ***Impact factor (JCR - 2013): 1.880; citations (Google Scholar Citations): 6. "Class A" Journal (ANVUR – Area CUN 13, for the S.C. 13/D1).***

Autorizzo il trattamento dei miei dati personali presenti nel cv ai sensi del Decreto Legislativo 30 giugno 2003, n. 196 "Codice in materia di protezione dei dati personali" e dell'art. 13 del GDPR (Regolamento UE 2016/679).

Roma, 23 / 11 / 2020

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