Decreto Rettore Università di Roma “La Sapienza” n 1089/2019 del 28/03/2019

ROY CERQUETI
Curriculum Vitae – AI FINI DELLA PUBBLICAZIONE

Part I.A – General Information

Full Name	ROY CERQUETI
Spoken Languages	ITALIAN (mother tongue), ENGLISH (fluent), FRENCH, GERMANY (basic)

Part I.B – Present position

01/10/2014 -	Associate professor at the University of Macerata, Department of Economics and Law. S.S.D.: SECS-S/06 - METODI MATEMATICI DELL'ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE

Part I.C – National scientific qualifications

Apr 2017 – Apr 2023	National qualification - Full professor S.C.: 13/D4 - METODI MATEMATICI DELL'ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE
Mar 2017 – Mar 2023	National qualification - Full professor S.C.: 13/D1 - STATISTICA
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 thesis defense	2004	Sapienza University of Rome	Ph.D. in Mathematics for the Economic and Financial Applications

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
Nov 1, 2007	Sep 30, 2014	University of Macerata	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	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	Review Panel expert in the COST Action Proposal Submission, Evaluation, Selection and Approval procedure
Jul 1, 2006	Nov 1, 2007	Sapienza University of Rome	Research fellow (assegno di ricerca). Title of the research: Semimarkovian models for communication networks
Mar 1, 2004	Feb 28, 2005	Tuscia University, Viterbo, IT	Research fellow (assegno di ricerca). Title of the research: Mathematical models for economics and finance

III.B – Other Appointments

Start	End	Institution	Position
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
Jan 29, 2018	-	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	-	University of Macerata, Dep. of Economics and Law (formerly, Dep. of Economic and Financial	Member of the Departmental Committee for the students careers

		Institutions)	
2015	-	University of Macerata, Dep. of Economics and Law	Coordinator of the quality auditing group for the master program (laurea magistrale): Mercati e Intermediari Finanziari
2019	-	University of Macerata, Dep. of Economics and Law	Delegate of the Department to the international relations
2019	-	University of Macerata, Dep. of Economics and Law	Delegate of the Department to the Erasmus agreements
2019	-	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
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	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) and advanced courses

Year	Institution	Lecture/Course
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)
2018/19	Sapienza University of Rome	Title: Mathematics – PhD School in Economics (18 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
2006/07 -	University of Macerata	Teoria Matematica del Portafoglio Finanziario
2008/09 -	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 -	University of Macerata	Analisi e Misura dei Rischi Finanziari
2014/15 -	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
2017/18 -	Sapienza University of Rome	Finanza Internazionale

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)
Since 2018	Membership of the International Association for Energy Economics (IAEE)
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
2008-2018	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	**I:** COST – Member of the management committee (MC	Approx. 130.000

	landscapes (chair: A. Scharnhorst)	Substitute)	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 patients (chair: T. Bochenek)	**I:** COST – Member of the management committee (MC Member)	Approx. 130.000 euros/year
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

Part VII – Research Activities

VII.A – Research topics

Keywords	Brief Description
Stochastic calculus applied to finance and economics Complex networks Optimal control theory Econophysics Quantitative methods for economics and finance Game theory Stochastic dependence and copulas	Mathematical methods for economic and finance. Stochastic models, Markovian processes, Point processes and their applications. Game theory in a static and dynamical context, with economic applications. Optimization, also in a stochastic and dynamic environment, with applications. Time series properties and econophysics: rank-size laws and long term memory, with applications to social sciences, economics and finance. Analysis of the stochastic dependence through copulas. Main applications: portfolio theory, option pricing, economic growth, economic analysis of corruption, health economics, sustainability, behavioural finance, risk measurement, industrial economics, utility theory, systemic risk, energy economics.

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

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.

VII.D – Editorial Activity

- Guest Editor: Annals of Operations Research - special issue: Recent Developments in Financial Modeling and Risk Management
- Advisory Board: Journal of Applied Quantitative Methods (JAQM).
- Associate Editor: Journal of Accounting, Finance and Economics (JAFE).
- Review Editor: Frontiers in Applied Mathematics and Statistics.
- Member of the Scientific Committee - Aracne Editrice, Area Finance and Entrepreneurship.
- 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.
_ 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.

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

(SC) DYSES 2018 Conference - Dynamic of Socio-Economic Systems. 9-12 October 2016, Paris, France.
(SC) DYSES 2016 Conference - Dynamic of Socio-Economic Systems. 27-29 September 2016, La Habana, Cuba.
(SC) IX International Summer School on "Risk Measurement and Control". June 2014, Rome, Italy.
(SC) XI International Summer School on "Risk Measurement and Control". June 2016, Rome, Italy.
(SC) XII International Summer School on "Risk Measurement and Control". June 2018, Rome, Italy.
(SC) Third Edition of the International Workshop on Managing Financial Instability in Capitalist Economies (MAFIN 2012), 19-21 September 2012, Genova, Italy.
(SC) Polymorphic Crisis - Un approccio interdisciplinare alla crisi. 12 May 2015, Macerata, Italy.
(SC) Notte dei ricercatori. September 2017, Macerata, Italy.
(SC) Notte dei ricercatori. September 2018, Macerata, Italy.
(SC) 28th European Conference on Operational Research. 3-6 July 2017, Poznan, Poland.
(SC) 29th European Conference on Operational Research. 8-11 July 2018, Valencia, Spain.

(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.
07/2006 "21st European Conference on Operational Research", Reykjavik, Iceland.
09/2006 "XXX Convegno AMASES", Trieste, Italy.
10/2006 "Convegno Metodi Matematici e Statistici per le Assicurazioni e la Finanza", Salerno, 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.

VII.H – Supervisor of the following PhD students

Valerio Ficcadenti, Francesca Tartari, Jessica Riccioni (University of Macerata), Donald Merkuri (Catholic University of the Sacred Heart, Milan)

VII.I – Publications

PhD Thesis

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

International Journals

2. M. Bernardi, R. Cerqueti, A. Palestini, The skew normal multivariate risk measurement framework, Computational Management Science, (forthcoming).

3. R. Cerqueti, A. Argentiero, Public debt management and tax evasion, Macroeconomic Dynamics, (forthcoming).

4. R. Cerqueti, M. Giacalone, D. Panarello, A Generalized Error Distribution Copula-based method for portfolios risk assessment, Physica A: Statistical Mechanics and its Applications, 524, 687-695, (2019).

5. R. Cerqueti, F. Sabatini, M. Ventura, Civic capital and support for the welfare state, Social Choice and Welfare, doi:10.1007/s00355-019-01185-7, (2019).

6. R. Cerqueti, G. Ferraro, A. Iovanella, Measuring network resilience through connection patterns, Reliability Engineering and System Safety, 188, 320-329, (2019).

7. A. Cimadamore, M. Scarpelli, M. Santoni, F. Massari, F. Tartari, R. Cerqueti, A. Lopez-Beltran, L. Cheng, R. Montironi, Genitourinary Tumors: Update on molecular biomarkers for diagnosis, prognosis and prediction of response to therapy, Current Drug Metabolism, doi:10.2174/1389200220666190225124352, (2019).

8. 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).

9. R. Castellano, R. Cerqueti, G. Rotundo, Exploring the financial risk of a temperature index: a fractional integrated approach, Annals of Operations Research, doi:10.1007/s10479-018-3063-0, (2018).

10. R. Cerqueti, G. Ferraro, A. Iovanella, A new measure for community structures through indirect social connections, Expert Systems with Applications, 114, 196-209, (2018).

11. M. Ausloos, F. Bartolacci, N. Castellano, R. Cerqueti, SME investment best strategies. Outliers for assessing how to optimize performance, Physica A: Statistical Mechanics and its Applications, 509, 754-765, (2018).

12. R. Cerqueti, C. Lupi, Copulas, Uncertainty, and False Discovery Rate Control, International Journal of Approximate Reasoning, 100, 105-114, (2018).

13. R. Cerqueti, G.P. Clemente, R. Grassi, A network-based measure of the socio-economic roots of the migration ows, Social Indicators Research, doi:10.1007/s11205-018-1883-6, (2018).

14. M. Ausloos, R. Cerqueti, T.A. Mir, Data on the annual aggregated income taxes of the Italian municipalities over the quinquennium 2007-2011, Data in Brief, 18, 156-159, (2018).

15. R. Cerqueti, G. Rotundo, M. Ausloos, Investigating the configurations in cross-shareholding: a joint copula and entropy approaches, Entropy, 20(2), 134, (2018).

16. R. Cerqueti, L. Fenga, M. Ventura, Does the U.S. exercise contagion on Italy? A theoretical model and empirical evidence, Physica A: Statistical Mechanics and

its Applications, 499, 436-442, (2018).

17. J. Riccioni, R. Cerqueti, Regular paths in financial markets: investigating the Benford's Law, Chaos, Solitons and Fractals, 107, 186-194, (2018).

18. R. Cerqueti, E. De Santis, Stochastic Ising model with flipping sets of spins and fast decreasing temperature, Annales de l'Institut Henri Poincaré, Probabilitées et Statistiques, 54(2), 757-789, (2018).

19. R. Cerqueti, R. Coppier, A Game for Exploring Political and Bureaucratic Corruption, IMA Journal of Management Mathematics 29, 151-173, (2018).

20. M. Ausloos, R. Cerqueti, Intriguing yet simple skewness - kurtosis relation in economic and demographic data distributions, pointing to preferential attachment processes, Journal of Applied Statistics, 45(12), 2202-2218, (2018).

21. M. Ausloos, F. Bartolacci, N. Castellano, R. Cerqueti, Exploring how innovation strategies at time of crisis inuence performance: a cluster analysis perspective, Technological Analysis and Strategic Management, 30(4), 484-497, (2018).

22. R. Castellano, R. Cerqueti, A Theory of Misperception in a Stochastic Dominance Framework and its Application to Structured Financial Products, IMA Journal of Management Mathematics, 29(1), 23-37, (2018).

23. R. Cerqueti, V. Fanelli, G. Rotundo, Long Run Analysis of Crude Oil Portfolios, Energy Economics, doi:10.1016/j.eneco.2017.12.005, (2018).

24. M. Ausloos, R. Cerqueti, T.A. Mir, Data science for assessing possible tax income manipulation: the case of Italy, Chaos, Solitons and Fractals 104, 238-256, (2017).

25. F. Tartari, A. Conti, R. Cerqueti, Assessing the relationship between toxicity and economic cost of oncological target agents: a systematic review of clinical trials, PLoS ONE, 12(8), e0183639, (2017).

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[1] The argument of the corrigendum is the affiliation of Cristian Pelizzari, which was wrong in the original submission.

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34. R. Castellano, R. Cerqueti, L. Spinesi, Sustainable Management of Fossil Fuels: A Dynamic Stochastic Optimization Approach with Jump-Diffusion, European Journal of Operational Research 255(1), 288-297, (2016).

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46. R. Cerqueti, P. Falbo, G. Guastaroba, C. Pelizzari, Multivariate Markov Chain Bootstrapping and Contiguity Constraint, OR-Spectrum, 37, 803-841, (2015).

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63. 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).

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89. R. Cerqueti, P. Falbo, G. Guastaroba, C. Pelizzari, Approximating Markov Chains for Bootstrapping and Simulation, Stochastic Models, Statistics and Their Applications, Springer Proceedings in Mathematics & Statistics, A. Steland et al. (eds.), 122, Chapter 41, pp. 371-379, doi: 10.1007/978-3-319-13881-7 41, (2015).

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100. 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).

101. 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).

102. R. Castellano, R. Cerqueti, Sustainability and ethic view of the future generations. In: Lo sviluppo sostenibile del territorio, curatrice: P. Silvestrelli. Macerata,

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103. 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).

104. 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).

105. 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).

106. R. Cerqueti, G. Rotundo, Processi di rinnovamento nei cluster di imprese, lavoro invitato sul volume collettivo: CAPITALISMO DISTRETTUALE, LOCALISMI D'IMPRESA, GLOBALIZZAZIONE, reviewer: G. Riey, curatore: G. Garofalo, Firenze University Press, pp. 129-143, (2007).

Part VIII – Summary of Scientific Achievements

Product type	Number	Data Base	Start	End
Papers [international: peer reviewed + WP]	133	Google Scholar Citations	2003	2019
Papers [international: peer reviewed]	84	Scopus	2003	2019
Papers [national]	4	Google Scholar Citations	2003	2019
Books [scientific]	0	Google Scholar Citations		
Books [teaching]	0	Google Scholar Citations		

Number of "Class A" publications (Anvur - CUN Area 13, i.e.: at least for one of the S.C.'s of the Area 13) [and limited to the last ten years (2010-2019)]	52 [50]
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 five years (2015-2019)	36
Number of "Class A" publications (Anvur/CUN only for the S.C. 13/D4) [and limited to the last ten years (2010-2019)]	45 [44]
Number of "Class A" publications (Anvur/CUN only for the S.C. 13/D4) in the last five years (2015-2019)	34
Total Citations (Google Scholar Citations, 09/05/2019)	520
Average Citations per Product	520/137=3,79/product
Hirsch (H) index (Google Scholar Citations, 09/05/2019)	11

Normalized H index*	11/(2019-2004)=0,73

*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. R. Cerqueti, V. Fanelli, G. Rotundo, Long Run Analysis of Crude Oil Portfolios, Energy Economics, doi:10.1016/j.eneco.2017.12.005, (2018).
Impact factor (ISI): 3.910; citations (Google Scholar Citations): 2. "Class A" Journal (ANVUR - Area CUN 13, for the S.C. 13/D4).

2. 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 (ISI): 3.428; citations (Google Scholar Citations): 3. "Class A" Journal (ANVUR - Area CUN 13, for the S.C. 13/D4).

3. R. Castellano, R. Cerqueti, L. Spinesi, Sustainable Management of Fossil Fuels: A Dynamic Stochastic Optimization Approach with Jump-Diffusion, European Journal of Operational Research, 255(1), 288-297, (2016).
Impact factor (ISI): 3.428; citations (Google Scholar Citations): 3. "Class A" Journal (ANVUR - Area CUN 13, for the S.C. 13/D4).

4. R. Cerqueti, R. Coppier, A game theoretical analysis of the impact of income inequality and ethnic diversity on fiscal corruption. Annals of Operations Research, 243, 71-87, (2016).
Impact factor (ISI): 1.864; citations (Google Scholar Citations): 6. "Class A" Journal (ANVUR - Area CUN 13, for the S.C. 13/D4).

5. R. Cerqueti, C. Lupi, Non exchangeable copulas and multivariate total positivity, Information Sciences, 360, 163-169, (2016).
Impact factor (ISI): 4.305; citations (Google Scholar Citations): 2. "Class A" Journal (ANVUR - Area CUN 13, for the S.C. 13/D4).

6. R. Cerqueti, F. Tramontana, M. Ventura, On the coexistence of innovators and imitators. Technological Forecasting & Social Change, 90, 487-496, (2015).
Impact factor (ISI): 3.129; citations (Google Scholar Citations): 19. "Class A" Journal (ANVUR - Area CUN 13, for the S.C. 13/D4).

7. R. Cerqueti, Exhaustion of Resources: a Marked Temporal Process Framework. Stochastic Environmental Research and Risk Assessment, 28(4), 1023-1033, (2014).
Impact factor (ISI): 2.671; citations (Google Scholar Citations): 8. "Class A" Journal (ANVUR - Area CUN 13, for the S.C. 13/D4).

8. R. Castellano, R. Cerqueti, Mean-variance portfolio selection in presence of unfrequently traded stocks , European Journal of Operational Research, 234(2), 442-449, (2014).
Impact factor (ISI): 3.428; citations (Google Scholar Citations): 20. "Class A" Journal (ANVUR - Area CUN 13, for the S.C. 13/D4).

9. R. Cerqueti, Financing Policies via Stochastic Control: a Dynamic Programming Approach, Journal of Global Optimization, 53(3), 539-561, (2012).
Impact factor (ISI): 1.407; citations (Google Scholar Citations): 9. "Class A" Journal (ANVUR - Area CUN 13, for the S.C. 13/D4).

10. R. Cerqueti, M. Costantini, Testing for rational bubbles in the presence of structural breaks: Evidence from nonstationary panels, Journal of Banking and Finance, 35, 2598-2605, (2011).
Impact factor (ISI): 1.931; citations (Google Scholar Citations): 17. "Class A" Journal (ANVUR - Area CUN 13, for the S.C. 13/D4).

Macerata, 12 / 05 / 2019

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