Matteo Buttarazzi

matteo.buttarazzi@uniroma1.it

EDUCATION

11/2021 – Ongoing

Ph.D. student in Model for Economics and Finance
La Sapienza University of Rome, Rome (Italy)
Curriculum: Mathematics for Economic-Financial Applications
Supervisors: Fausto Gozzi and Gabriele Stabile
Research Interests: Optimal Stopping, Stochastic Optimal Control, Insurance

09/2023 – 02/2024

Visiting Ph.D student
Universität Bielefeld, Bielefeld (Germany)
Local supervisors: Giorgio Ferrari

10/2017 – 03/2020

Master's degree in finance
Luiss Guido Carli University, Rome (Italy)
Graduation Grade: 110 cum Laude
Thesis title: Transizione energetica ottimale (In Italian)
Supervisor: Fausto Gozzi

10/2014 – 10/2017

Bachelor's degree in finance
Tor Vergata University, Rome (Italy)

SUMMER SCHOOLS

08/2023

32nd Jyväskylä Summer School, Jyväskylän yliopisto (Finland)
Lecture: Optimal stopping and free-boundary problem by Goran Peskir

07/2023

Summer school: Risk and uncertainty in economics, insurance and finance, Bielefeld (Germany)
Lectures: Mean Field Games with applications in Macroeconomics by Fernando Alvarez,
Sharing and Managing Risk through Insurance: Markets and Models by Daniel Bauer,
Knightian Uncertainty and Statistics by Tommaso Denti

07 - 08/2022

Summer School Scuola Matematica Interuniversitaria (SMI), Perugia (Italy)
Lectures: Complex Analysis by Loredana Lanzani,
Functional Analysis by Nicola Arcozzi

TALKS

02/2024

Actuarial and Financial Mathematics Conference, Brussels (Belgium)
Title of presentation: Optimal annuitization and bequest motives
Joint work with Tiziano De Angelis and Gabriele Stabile

06/2023

XIII MEMOTEF Research Day, Rome (Italy)
Title of presentation: Optimal annuitization and bequest motives
Joint work with Tiziano De Angelis and Gabriele Stabile

TEACHING

02/2023 – 06/2023

Teaching Assistant of Calculus I at La Sapienza University of Rome (bando 1592/2022)

10/2022 – 02/2023

Teaching Assistant of Calculus I at La Sapienza University of Rome (bando 1296/2021)

SELECTED CONFERENCES

05-06/02/2024

Actuarial and Financial Mathematics Conference, Brussels (Belgium)

14-15/12/2023

Workshop Young Researchers in Stochastic Control and Games, Bielefeld (Germany)

04-05/12/2023

18th BiGSEM Doctoral Workshop on Economics and Management, Bielefeld (Germany)

20-22/04/2023

XXIV Workshop on Quantitative Finance, Gaeta (Italy)

05/04/2023

New professional and scientific perspectives in pensions and actuarial sciences, Rome (Italy)

NON-ACCADEMIC EXPERIENCES

07/2020 – 11/2021 • Credit Analyst at Younited Credit SA, Rome (Italy)