

INFORMAZIONI PERSONALI Andrea Roncoroni

POSIZIONE RICOPERTA *Professor of Finance*

ESPERIENZA  
PROFESSIONALE

- dal 2016 ad oggi *Director, ESSEC Energy and Commodity Finance (ECOMFIN) RESEARCH CENTER*
- dal 2015 ad oggi *Academic Director, Bocconi-ESSEC Double Degree in General Management, Milan-Paris-Singapore*
- dal 2014 ad oggi *Associate Editor, J. Energy Markets, J. Commodity Markets, Appl. Math. Fin., Energy Economics (Guest)*
- dal 2017 ad oggi *President, Commodity and Energy Markets Association (CEMA)*

ISTRUZIONE E FORMAZIONE

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- Da 1998 a 2002 Ph.D. in Finance, Université Paris IX - Dauphine, France
- da 1996 a 1999 Ph.D. in Applied Mathematics, U. Trieste, Italy
- da 1996 a 1998 MS IN Mathematics, Courant Institute of Mathematical Sciences, NYU, US
- da 1989 a 1995 BS. in Economics, Bocconi University, Milan, Italy

COMPETENZE PERSONALI

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Lingua madre ITALIAN

Altre lingue ENGLISH, FRENCH, PORTUGUESE

Competenze professionali

- Financial engineering
- Interface finance-operations-risk management
- Stochastic modeling
- Energy & commodity markets
- Portfolio management
- Numerical implementation

Altre competenze

- Coding: C, Basic, Python
- Programming: Mathematica, Matlab
- Editing: Lyx, LaTeX

## ULTERIORI INFORMAZIONI

## Pubblicazioni principali

- Combined Custom Hedging, Operations Research, 70(1), 38-54, 2022
- The Term Structure of Optimal Operations. Found's & Trends in Tech. Inform.& OM, 14(1-2), 155-177, 2020
- Optimal Positioning in the Derivative Market, Found's & Trends in Tech. Inform.& OM, 12(2-3), 254-279, 2019
- Electricity Forward Curves with Thin Granularity, European J. Oper. Res. 261(2), 715-734, 2017
- Hedging Size Risk: Theory and Application to the US Gas Market, Energy Economics 64, 415-437, 2017
- Handbook of Multi-Commodity Markets and Products, Wiley Finance, 2015
- Shape Factors and Cross-Sectional Risk, J. Economic Dynamics & Control, 34(11), 2010
- Commodity Price Models, Encyclopedia of Quantitative Finance, Wiley & Sons, 2010
- Analytical Pricing of Commodity Asian Options under Discrete Monitoring, J. Banking & Finance, 2008
- Implementing Models in Quantitative Finance, Springer Finance, 2008
- Understanding the Fine Structure of Electricity Prices, Journal of Business 79(3), 2006
- A New Measure of Cross-Sectional Risk, Journal of Banking and Finance, 2006
- Theory and Calibration of HJM with Shape Factors. In Geman et al., Mathematical Finance, Springer, 2001

## Dati personali

Autorizzo il trattamento dei miei dati personali ai sensi del Decreto Legislativo 30 giugno 2003, n. 196 "Codice in materia di protezione dei dati personali".