Giacomo Bormetti

Pavia, May 08, 2024

CONTACT INFORMATION

Dipartimento di Scienze Economiche ed Aziendali, Via S. Felice Al Monastero, 5, 27100 Pavia, Italy

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AGE

46

CURRENT POSITION

Università degli Studi di Pavia, Pavia, Italy

Full Professor **Since May 1, 2024**

- *Mathematical Methods for Economics, Insurance, and Finance* (SECS-S/06)

Scuola Normale Superiore, Pisa, Italy

Contract Professor **November 1, 2023 - October 31, 2024**

- *Quantitative Finance* (II Module)

ASN

Settore Concorsuale: 13/D4 - METODI MATEMATICI DELL'ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE, Fascia: Prima **April 5, 2017**

Settore Concorsuale: 13/A5 - ECONOMETRIA, Fascia: Prima **November 13, 2020**

Settore Concorsuale: 13/D2 - STATISTICA ECONOMICA, Fascia: Prima **December 29, 2020**

PROFESSIONAL EXPERIENCE

Alma Mater Studiorum Università di Bologna, Bologna, Italy

Full Professor **February 6, 2023 - April 30, 2024**

- *Mathematical Methods for Economics, Insurance, and Finance* (SECS-S/06)

Alma Mater Studiorum Università di Bologna, Bologna, Italy

Associate Professor **November 2, 2015 - February, 5 2023**

- *Mathematical Methods for Economics, Insurance, and Finance* (SECS-S/06)

Scuola Normale Superiore, Pisa, Italy

Contract Professor **November 1, 2016 - October 31, 2023**

- *Mathematical Finance*, *Quantitative Finance*, *Computational Finance*, and *Introduction to Probability and Mathematical Statistics*

Università degli Studi di Pavia, Pavia, Italy

Contract Professor **October 1, 2015 - September 30, 2016**

- *Introduction to Probability, Stochastic Processes, and their application to Finance*

Scuola Normale Superiore, Pisa, Italy

Assistant Professor (Ricercatore a t.d. - t.pieno (art. 24 c.3-a L. 240/10)) **May 7, 2013 - November 1, 2015**

- *Mathematical Methods for Economics, Insurance, and Finance* (SECS-S/06)

QuantLab - List S.p.A. and Scuola Normale Superiore joint Laboratory, Pisa, Italy

Quantitative Analyst **November 1, 2012 - March 31, 2013**

Scuola Normale Superiore di Pisa, Classe di Scienze, Pisa, Italy

Post-doctoral Fellowship **November 1, 2010 - October 31, 2012**

- *Financial Mathematics - Temi della teoria del portafoglio, dell'analisi e della modellizzazione di serie temporali finanziarie*

Istituto Universitario di Studi Superiori, Centro Studi Rischio e Sicurezza, Pavia, Italy

Istituto Nazionale di Fisica Nucleare, Sezione di Pavia, Pavia, Italy

Post-doctoral Fellowship **November 24, 2009 – October 31, 2010**

- *Statistical Physics models and Monte Carlo simulation of complex systems dynamics*

Post-doctoral Fellowship **October 21, 2007 – October 20, 2009**

- *Monte Carlo simulation in Statistical Mechanics with application to complex systems*

Education

Università degli Studi di Pavia, Pavia, Italy

Ph. D. in Theoretical Physics **November 2003 – October 2006**

- *A Statistical Physics Approach to Quantitative Finance*
- Public discussion on January 12, 2007, Dipartimento di Fisica Nucleare e Teorica, Pavia.

Università degli Studi di Pavia, Pavia, Italy

Laurea in Physics **November 1997 – July 2002**

- *Teoria della Diffusione Anomala*, Advisors: Prof. G. Montagna and Prof. O. Nicrosini
- Public discussion on July 15, 2002, Dipartimento di Fisica Nucleare e Teorica, Pavia.
- Final score: 110/110 cum laude.

Istituto Universitario di Studi Superiori, Pavia, Italy

Scuola Avanzata di Formazione Integrata **November 2002 – June 2006**

- Public discussion on June 22, 2006, I.U.S.S., Pavia

Istituto Universitario di Studi Superiori, Pavia, Italy

Scuola Universitaria Superiore **January 1998 – November 2003**

- Public discussion on November 7, 2003, I.U.S.S., Pavia
- Final score: 30/30

Teaching Experience

Dipartimento di Matematica, Università di Bologna, Bologna Campus, Italy

February 2020 - April 2024

Stochastic Models for Finance (Corso di Laurea Magistrale in Matematica), 48 hours, 6 cfu.

Scuola di Economia e Management, Università di Bologna, Forlì Campus, Italy

February 2021 - April 2024

Modelli per le valutazioni finanziari (C.I.) (Corso di Laurea in Economia e Commercio), 45 + 45 hours, 6 + 6 cfu.

Dipartimento di Statistica, Università di Bologna, Bologna Campus, Italy

February 2019 - September 2020

Advanced Methods of Risk Management 2 (Corso di Laurea Magistrale in Quantitative Finance), 30 hours, 6 cfu.

Scuola di Economia, Management e Statistica, Università di Bologna, Forlì Campus, Italy

September 2016 - September 2020

Mathematics (Corso di Laurea in Economia e Commercio, Curriculum Management), 60 hours, 8 cfu.

September 2017 - September 2019

Analisi dei Rischi Finanziari (Corso di Laurea Magistrale in Economia e Management), 30 hours, 6 cfu.

September 2016 – September 2017

Matematica Generale (Corso di Laurea in Economia e Commercio, Curriculum Economia e Commercio), I Module, 30 hours, 4 cfu.

November 2015 – September 2016

Matematica Generale (Corso di Laurea in Economia e Commercio, Curriculum Economia e Commercio), II Module, 30 hours, 4 cfu.
Matematica Generale (Corso di Laurea in Economia e Commercio, Curriculum Economia e Management), II Module, 30 hours, 4 cfu.

April 2016 – October 2018

Matematica Generale (Corso di Laurea in Management e Marketing), II Module, 30 hours, 4 cfu.

Corso di Alta Formazione in Finanza Matematica, Università di Bologna, Bologna, Italy

October 2016 - January 2019

Matematica Finanziaria e strumenti di mercato, 18 hours.

October 2017 - January 2019

Misurazione del richio finanziario, 32 hours.

Classe di Scienze, Scuola Normale Superiore, Pisa, Italy

November 2014 - October 2015

Seminar on Credit Risk (PhD in Financial Mathematics), I Module, 20 hours.

November 2014 - October 2015

High Frequency Finance and Market Microstructure (PhD in Financial Mathematics), 6 hours.

November 2014 - October 2015

Mathematics for Political and Social Science, II Module, 10 hours.

November 2013 - October 2014

Quantitative Finance (PhD in Financial Mathematics), II Module, 10 hours.

November 2013 - October 2014

Asset Pricing and Portfolio Theory (PhD in Financial Mathematics), II Module, 34 hours.

January - March 2013 and 2014

Teaching assistant of *Biostatistics*, 25 hours.

Facoltà di Ingegneria, Università degli Studi di Pavia, Pavia, Italy

October 2003 – July 2005

Teaching assistant of *Calculus 1*, Prof. Maria Borgogno, Department of Mathematics, Pavia

Teaching assistant of *Calculus 2*, Prof. Maria Borgogno, Department of Mathematics, Pavia

POST-DOC STUDENTS

- German Rodikov, February 2023 - April 2024, Università di Bologna.
- Chiara Sabelli, September 2013 – September 2015, Scuola Normale Superiore, Pisa.

PHD STUDENTS

- Adam Aleksander Majewski, *Discrete Time Modelling of Financial Time Series*, Scuola Normale Superiore di Pisa, joint supervision with Prof. Fulvio Corsi and Prof. Stefano Marmi (2015);
- Dario Alitab, *Discrete Time Models for Financial Volatility and Jumps*, Scuola Normale Superiore di Pisa, joint supervision with Prof. Fulvio Corsi (October 2017);
- Damian Eduardo Taranto, *Statistical Models of the Limit Order Book*, Scuola Normale Superiore di Pisa, joint supervision with Prof. Fabrizio Lillo (October 2017);
- Giulia Livieri, *Stochastic Models for Financial Time Series: Modelling, Estimation, and Option Pricing*, Scuola Normale Superiore di Pisa, joint supervision with Prof. Stefano Marmi (October 2017);
- Giuseppe Buccheri, *On Time-Varying Parameter Models and their Applications to High-Frequency Financial Data*, Scuola Normale Superiore di Pisa, joint supervision with Prof. Fulvio Corsi and Prof. Fabrizio Lillo (December 2018);
- Domenico Di Gangi, *Models of Dynamical Networks with Applications to Finance*, Scuola Normale Superiore di Pisa, joint supervision with Prof. Fabrizio Lillo (January 2022);
- Danilo Vassallo, *Dynamic models for financial and sentiment time series*, Scuola Normale Superiore di Pisa, joint supervision with Prof. Fabrizio Lillo (January 2022);
- Francesco Campigli, Scuola Normale Superiore di Pisa, joint supervision with Prof. Fabrizio Lillo (expected June 2024);
- Fabio Baschetti, Scuola Normale Superiore di Pisa, joint supervision with Prof. Pietro Rossi;
- Simone Serafini, Università di Bologna;
- Francesco Galante, Scuola Normale Superiore di Pisa.

Master and Bacherlor of Science Thesis

20+ students from UniBO, UniFI, UniPI, and UniPV.

Institutional Services

- July 2023 - April 2024, Deputy Director, Dipartimento di Matematica, Università di Bologna;
- February 2022 - April 2024, Coordinator of the **Terza Missione per i rapporti con le aziende**, Dipartimento di Matematica, Università di Bologna;
- May 2021 - April 2024, Member of the **Commissione Spazi e Servizi**, Dipartimento di Matematica, Università di Bologna;
- Since November 2019, Member of the Collegio Docenti for the PhD Program in **Computational Methods and Mathematical Models for Sciences and Finance** at Scuola Normale Superiore, Pisa;
- June 2020 - November 2021, Member of the **Commissione Paritetica**, Scuola di Economia e Management, Università di Bologna;
- November 2018 - November 2021, Member of the **Consiglio di Scuola**, Scuola di Economia e Management, Università di Bologna;
- October 2018 - July 2021, Member of the **Commissione Riforma Laurea Magistrale**, Dipartimento di Matematica, Università di Bologna;
- June 2018 - May 2021, Member of the **Giunta di Dipartimento**, Dipartimento di Matematica, Università di Bologna;
- Since November 2015, Member of the **Commissione Pratiche Studenti**, Scuola di Economia, Management e Statistica, Forlì Campus;
- November 2014 - October 2019, Member of the Collegio Docenti for the PhD Program in **Financial Mathematics** at Scuola Normale Superiore, Pisa;
- July 2013 – September 2015, Member of the Scientific Committee supervising the **UniCredit S.p.A.** and **Scuola Normale Superiore** joint research initiative 1300240/2013 "*Stabilità e coerenza con le aspettative del mercato degli scenari a lungo termine impiegati nella gestione dei rischi finanziari*".

Editorial Activity

- Since January 2020, Member of the Editorial Board of *Quantitative Finance* acting as **Associate Editor**;
- February 2015 - November 2021, Member of the Editorial Board of *Mathematical Finance (specialty section of Frontiers in Applied Mathematics and Statistics)* acting as **Review Editor**.

- Referee for various international journals: Finance & Stochastics, Journal of Business & Economic Statistics, Journal of Financial Econometrics, Quantitative Finance, European Journal of Operational Research, Journal of Economic Behavior and Organization, Journal of Banking & Finance, Journal of Futures Markets, Annals of Operations Research, Decisions in Economics and Finance, International Journal of Finance & Economics, Advances in Complex Systems, JSTAT, and Physical Review E.

Scientific Committees

- Since 2017, Member of the Scientific Committee of the Conference *Quantitative Finance Workshop*;
- Member of the Scientific Committee of the Workshop *Frontiers in High - Frequency Financial Econometrics* held at Scuola Normale Superiore of Pisa, September 28-29, 2018.

Research Group Membership

- Project **New Tools in the Credit Network Modeling with Agents' Heterogeneity**, Institute for New Economic Thinking (INET), Pisa Unit, Scuola Normale Superiore. Aim of the project: "*This research project captures systemic risk of the credit market by combining information about the level of fragility of individual economic entities with the network structure of their mutual credit exposures.*" Since September 1, 2011 to August 31, 2013.
- **QuantLab**, List S.p.A. – Scuola Normale Superiore Joint Research Initiative. Convenzione Quadro di Ricerca Registro SNS n. 406 del 10 novembre 2011. Aim of the initiative: "*Le attività del Laboratorio e in generale la collaborazione e ricerca in oggetto della Convenzione saranno inizialmente rivolte, ma non per questo limitate, al settore della finanza quantitativa, potendo il Laboratorio estendere le proprie attività nel tempo anche ad altre aree di ricerca di comune interesse delle Parti.*" Since January 1, 2012 to June 30, 2015.
- **Quantitative Modelling in the Social Sciences: Theory, history and applications**, Centro di Ricerca Matematica Ennio de Giorgi. Aim of the group: "*The group tackles, from a multidisciplinary perspective, a set of problems related to the quantitative analysis in the social sciences. Our research combines methods and techniques from probability, decision theory, information theory, logic and statistics and puts them to work on a number of key questions. The group collaborates with a number of research groups at local, national and international level, including Quantitative Methods in Finance, Scuola Normale Superiore, Institute of Economics, Scuola Superiore Sant'Anna, Managing severe uncertainty project, London School of Economics, Innocenzo Gasparini Institute for Economic Research, Università Bocconi, Milano.*" Since May 9, 2013 to November 1, 2015.

Grants

- *Dynamic models for a fast changing world: An observation-driven approach to time-varying parameters*, Prot. 20205J2WZ4 MUR PRIN 2020 (2020). Local coordinator Bologna Unit, **185.000 EUR** from Italian MUR;
- *Novel tools for the quantitative analysis of financial time series*, Progetti di Ricerca per Docenti e Ricercatori (2014). PI, **35.000 EUR** from Scuola Normale Superiore, Pisa;
- *Modeling volatility and correlations for risk management*, Junior Researcher Projects (2010). PI, **6.000 EUR** from Scuola Normale Superiore, Pisa;

Working Papers

• Francesco Campigli, Giacomo Bormetti and Fabrizio Lillo, Measuring price impact and information content of trades in a time-varying setting (2022).
Preprint available at **https://ssrn.com/abstract=4310941**.

• Giacomo Bormetti and Fulvio Corsi, A Lucas critique compliant SVAR model with observation-driven time-varying parameters (2021).
Preprint available at **https://ssrn.com/abstract=3884792**.

• Domenico Di Gangi, Giacomo Bormetti, and Fabrizio Lillo, Score-Driven Exponential Random Graphs: A New Class of Time-Varying Parameter Models for Dynamical Networks (2019).
Preprint available at **https://ssrn.com/abstract=3394593**.

• Giuseppe Buccheri, Giacomo Bormetti, Fulvio Corsi, and Fabrizio Lillo, Robust Recursive Filtering and Smoothing (2018).
Preprint available at **https://ssrn.com/abstract=3139666**.

• Giacomo Bormetti, Fulvio Corsi, and Adam Aleksander Majewski, Term structure of variance risk premium and returns' predictability (2015).
Preprint available at **https://ssrn.com/abstract=2619278**.

Publications

• Fabio Baschetti, Giacomo Bormetti and Pietro Rossi, Deep calibration with random grids, *Quantitative Finance* (2024) DOI:10.1080/14697688.2024.2332375.

• Giacomo Bormetti, Stable Lévy Processes via Lamperti-Type Representations, *Journal of the American Statistical Association*(2023) DOI:10.1080/01621459.2023.2286293.

• Domenico Di Gangi, Giacomo Bormetti, and Fabrizio Lillo, Score-driven generalized fitness model for sparse and weighted temporal networks, *Information Sciences* **612** (2022) pp. 1226–1245.

• Danilo Vassallo, Giacomo Bormetti, and Fabrizio Lillo, A Tale of Two Sentiment Scales: Disentangling Short-Run and Long-Run Components in Multivariate Sentiment Dynamics, *Quantitative Finance* **22**(12) (2022) pp. 2237–2255.

• Fabio Baschetti, Giacomo Bormetti, Silvia Romagnoli, and Pietro Rossi, The SINC way: a fast and accurate approach to Fourier pricing, *Quantitative Finance* **22**(3) (2021) pp. 427–446.

• Pietro Rossi, Flavio Cocco, and Giacomo Bormetti, Deep learning Profit & Loss, *Risk Magazine* (2021) October Issue.

• Giuseppe Buccheri, Giacomo Bormetti, Fulvio Corsi, and Fabrizio Lillo, A score-driven conditional correlation model for noisy and asynchronous data: An application to high-frequency covariance dynamics, *Journal of Business and Economic Statistics* **39**(4) (2021) pp. 920–936.

• Giuseppe Buccheri, Giacomo Bormetti, Fulvio Corsi, and Fabrizio Lillo, Comment on: Price Discovery in High Resolution, *Journal of Financial Econometrics* **19**(3) (2021) pp. 439–451.

• Dario Alitab, Giacomo Bormetti, Fulvio Corsi, and Adam Aleksander Majewski, A jump and smile ride: Continuous and jump variance risk premia in option pricing, *Journal of Financial Econometrics* **18**(1) (2020) pp. 121–157.

• Dario Alitab, Giacomo Bormetti, Fulvio Corsi, and Adam Aleksander Majewski, A realized volatility approach to option pricing with continuous and jump variance components, *Decisions in Economics and Finance* **42**(2) (2019) pp. 639–664.

• Giacomo Bormetti, Roberto Casarin, Fulvio Corsi, and Giulia Livieri, A Stochastic Volatility Model With Realized Measures for Option Pricing, *Journal of Business and Economic Statistics* **38**(4) (2020) pp. 856–871.

• Damian Eduardo Taranto, Giacomo Bormetti, Jean-Philippe Bouchaud, Fabrizio Lillo, and Bence Toth, Linear models for the impact of order flow on prices I. Propagators: Transient vs. History Dependent Impact, *Quant. Finance* **18**(6) (2018) pp. 903–915.

• Damian Eduardo Taranto, Giacomo Bormetti, Jean-Philippe Bouchaud, Fabrizio Lillo, and Bence Toth, Linear models for the impact of order flow on prices II. The Mixture Transition Distribution model, *Quant. Finance* **18**(6) (2018) pp. 917–931.

• Giacomo Bormetti, Giorgia Callegaro, Giulia Livieri, and Andrea Pallavicini, A backward Monte Carlo approach to exotic option pricing. *Euro. Jnl. of Applied Mathematics* **29**(1) (2018) pp. 146–187.

• Lucio Maria Calcagnile, Giacomo Bormetti, Michele Treccani, Stefano Marmi, and Fabrizio Lillo, Collective synchronization and high frequency systemic instabilities in financial markets, *Quant. Finance* **18**(2) (2018) pp. 237–247.

• Giacomo Bormetti, Damiano Brigo, Marco Francischello, and Andrea Pallavicini, Impact of multiple curve dynamics in credit valuation adjustments under collateralization, *Quant. Finance* **18**(1) (2018) pp. 31–44.

• Chiara Sabelli, Michele Pioppi, Luca Sitzia, and Giacomo Bormetti, Multi-curve HJM modelling for risk management, *Quant. Finance* **18**(4) (2018) pp. 563–590.

• N. Angelini, G. Bormetti, S. Marmi, and F. Nardini, A stylized model for long-run index return dynamics, (2016) pp. 111 - 122. In *Essays in Economic Dynamics: Theory, Simulation Analysis, and Methodological Study* Editors: Matsumoto, A., Szidarovszky, F., Asada, T. Springer Singapore, DOI 10.1007/978-981-10-1521-2 ISBN 978-981-10-1521-2.

• G. Bormetti, D. Brigo, M. Francischello, and A. Pallavicini, Impact of multiple curve dynamics in credit valuation adjustments, (2016) pp. 251 – 266. In *Innovations in Derivatives Markets: Fixed Income Modeling, Valuation Adjustments, Risk Management, and Regulation* Editors: Glau, K., Grbac, Z., Scherer, M., and Zagst, R. Springer Proceeding in Mathematics and Statistics, vol. 165.

• Gabriele Ranco, Ilaria Bordino, Giacomo Bormetti, Guido Caldarelli, Fabrizio Lillo, and Michele Treccani, Coupling news sentiment with web browsing data improves prediction of intra-day price dynamics, *PLOSONE*, **11** (2016), pp. e0146576 - e0146576.

• G. Bormetti, L. M. Calcagnile, M. Treccani, F. Corsi, S. Marmi, and F. Lillo, Modelling systemic cojumps with Hawkes factor models, *Quant. Finance*, **15** (2015), pp. 1137 - 1156.

• A. A. Majewski, G. Bormetti, and F. Corsi, Smile from the past: Leverage, realized volatility and option pricing, *Journal of Econometrics*, **187** (2015), pp. 521 - 531.

• D. Delpini and G. Bormetti, Stochastic volatility with heterogeneous time scales, *Quant. Finance*, **15** (2015), pp. 1597 - 1608.

• D. E. Taranto, G. Bormetti, and F. Lillo, The adaptive nature of liquidity taking in limit order books, *Journal of Statistical Mechanics: Theory and Experiments* (2014), P06002.

• G. Bormetti and S. Cazzaniga, Multiplicative noise, fast convolution, and pricing, *Quant. Finance*, **14** (2014), pp. 481 - 494.

• G. Bormetti, V. Cazzola, G. Livan, G. Montagna, and O. Nicrosini, Erratum: A generalized Fourier transform approach to risk measures, *J. Stat. Mech.* (2012), E05001.

• D. Delpini and G. Bormetti, Minimal model of financial stylized facts, *Phys. Rev. E*, **83** (2011), 041111.

• G. Bormetti, V.Cazzola, and D.Delpini, Option pricing under Ornstein-Uhlenbeck stochastic volatility, *Int. J. Theoretical Appl. Finance*, **13** (2010), pp. 1047 - 1063.

• G. Bormetti, V. Cazzola, D. Delpini, and G. Livan, Accounting for risk of non linear portfolios: A novel Fourier approach, *Eur. Phys. J. B*, **76** (2010), pp. 157 - 165.

• G. Bormetti and D. Delpini, Exact moment scaling from multiplicative noise, *Phys. Rev. E*, **81** (2010), 032102.

• D. Delpini, G. Bormetti, M.E. De Giuli, and C. Tarantola, *Estimating Value-at-Risk with Product Partition Models.* S.Co. 2009 "Complex data modeling and computationally intensive statistical methods for estimation and prediction", Politecnico di Milano, September 14th - 16th 2009.

• G. Bormetti, M. E. De Giuli, D. Delpini, and C. Tarantola, Bayesian Value-at-Risk with product partition models, *Quant. Finance*, **5** (2012), pp. 769 - 780.

• G. Bormetti, V. Cazzola, G. Livan, G. Montagna, and O. Nicrosini, A generalized Fourier transform approach to risk measures, *J. Stat. Mech.* (2010), P01005.

• G. Bormetti, V. Cazzola, D. Delpini, G. Montagna, and O. Nicrosini, *The Low Volatility Fluctuations Regime of the Exponential Ornstein - Uhlenbeck model*. Tokyo Tech - Hitotsubashi & APFA7. Tokyo March 1st - 5th 2009. *Journal of Physics: Conference Series*, **221** (2010), 012014.

• G. Bormetti, V. Cazzola, G. Montagna, and O. Nicrosini, Probability distribution of returns in the exponential Ornstein-Uhlenbeck model, *J. Stat. Mech.* (2008), P11013.

• G. Bormetti, E. Cisana, G. Montagna, and O. Nicrosini, A non-Gaussian approach to risk measures, *Physica A*, **376** (2007), pp. 532 - 542.

• G. Bormetti, G. Montagna, N. Moreni, and O. Nicrosini, Pricing exotic options in a path integral approach, *Quant. Finance*, **6** (2006), pp. 55 - 66.

• G. Bormetti, G. Montagna, N. Moreni, and O. Nicrosini, *Path Integral and Exotic Options: Methods and Numerical Results*. Complexity, Metastability and Nonextensivity: 31st Workshop of the International School of Solid State Physics. Centro E. Majorana Erice (TP), July 2005.

Talks (selected)

• **From KAM Tori to ETFs**, ICTP Trieste, 9-13 October 2023. Title: *Macroeconomic prediction in a time-varying parameter framework* .

• **10th SIdE Italian Congress of Econometrics and Empirical Economics**, University of Cagliari, 26-28 May 2023. Title: *A Lucas Critique Compliant SVAR model with Observation-driven Time-varying Parameters*.

• **Quantitative Finance Conference in honour of Michael Dempster's 85th birthday**, University of Cambridge, UK, 12-15 April 2023. Title: *Deep calibration: The pointwise approach and old-fashioned SV models revisited* (invited talk).

• **16th International Conference on Computational and Financial Econometrics (CFE 2022)**, University of London, UK, 17-19 December 2022. Title: *A Lucas Critique Compliant SVAR model with Observation-driven Time-varying Parameters* (invited talk).

• **Model Evaluation and Causal Search**, University of Pisa, 25-27 September 2022. Title: *A Lucas Critique Compliant SVAR model with Observation-driven Time-varying Parameters* (invited talk).

• **XXIII Quantitative Finance Workshop**, University of Roma Tor Vergata, Italy, 31 March - 1 April 202s. Title: *A Lucas Critique Compliant SVAR model with Observation-driven Time-varying Parameters*.

• **XXI Quantitative Finance Workshop**, University of Napoli Parthenope, Italy, 29-31 January 2020. Title: *Score Driven Exponential Random Graphs.*

• **13th International Conference on Computational and Financial Econometrics (CFE 2019)**, University of London, UK, 14-16 December 2019. Title: *Score Driven Exponential Random Graphs* (invited talk).

• **Statistics5@Aegina**, Aegina, Greece, 6-8 September 2019. Title: *A General Class of Score-Driven Smoothers* (invited talk).

• **Workshop on score-driven time series models**, University of Cambridge, UK, 27-29 March 2019. Title: *A Score-Driven Conditional Correlation Model for Noisy and Asynchronous Data: an Application to High-Frequency Covariance Dynamics.*

• **XX Quantitative Finance Workshop**, ETH Zurich, Switzerland, 23-25 January 2019. Title: *A General Class of Score-Driven Smoothers.*

• **12th International Conference on Computational and Financial Econometrics (CFE 2018)**, University of Pisa, Italy, 14-16 December 2018. Title: *Term structure of variance risk premium and returns' predictability.*

• **11th International Conference on Computational and Financial Econometrics (CFE 2017)**, University of London, UK, 16-18 December 2017. Title: *GAMM style volatility modeling.*

• **41st meeting AMASES**, 14 - 16 September 2017, Cagliari, Italy. Title: *A score-driven conditional correlation model for noisy and asynchronous data: An application to high-frequency covariance dynamics.*

• **41st meeting AMASES**, 14 - 16 September 2017, Cagliari, Italy. Title: *Smile at errors: A discrete-time stochastic volatility framework for pricing options with realized measures.*

• **10th Annual SoFiE Conference**, Stern Business School, New York University, USA, 20- 23 June 2017. Title: *Term structure of variance risk premium and returns' predictability.*

• **9th International Conference on Computational and Financial Econometrics (CFE 2016)**, University of London, UK, 12-14 December 2015. Title: *Coupling news sentiment with web browsing data predicts intra-day stock prices* (invited talk).

• **Games and Decisions 2**, Scuola Normale Superiore, Pisa, 7 – 9 July 2014. Title: *Yield curve strategic prediction* (invited talk).

• **Games and Decisions 1**, Scuola Normale Superiore, Pisa, 8 – 10 July 2013. Title: *Evaluation and pricing of risk under stochastic volatility* (invited talk).

Bibliometry Documents: 35 (Scopus); total citations: 328 (Scopus); h-index: 10 (Scopus).

Pavia
May 08, 2024

Giacomo Bormetti