Giovanni Longo
Curriculum Vitae

Degree in Economics at Turin University (1992); thesis: Portfolio management by dynamic asset allocation.

Research fellowship at Bocconi University from 1993 to 1994.

Phd in 'Mathematics for Economic Decisions' at Trieste University, 1999.

Researcher from May 1998 at "Avogadro" UPO University in Mathematics for Economics.

Teaching:

From 1999 teacher of the following courses at Avogadro University, "Metodi matematici 1", "Metodi matematici 2", "Pricing of Derivatives", "Introduzione all'uso di Excel per la risoluzione di problemi aziendali e finanziari", "Modelli matematici per i mercati finanziari" and "Metodi quantitativi per l'asset management" at the Master of Economia e gestione degli intermediari finanziari in the same university.
Teacher in 2006, 2007 and 2009 of "Metodi Quantitativi" in the Master in Private Banking of Università di Torino with Unicredit Private Banking.
Co-teacher in the course "Quantitative methods for decision making" at SAA Torino in 2021 and 2022.

Scientific works:

- "Portfolio insurance by dynamic asset allocation", presented at the *3rd AFIR International Colloquium*, Roma 1993.
- "GAPV di investimenti industriali e cambi" (with Claudia Battaglio), *Atti del XVII Convegno A.M.A.S.E.S.*, Ischia 1993.
- "Sul cosiddetto effetto paratasse", *Atti del XVIII Convegno A.M.A.S.E.S., Modena 1994.*
- "Restyling of fees in consumers credit and their optimization" (with Claudia Battaglio and Lorenzo Peccati), *European Journal of Operational Research* n. 91, 1996.
- "*Derivati dei tassi di interesse e raccolta di istituti di credito*", Ph.D. dissertation, Università di Trieste and Università "Bocconi", 1998.

- *"Hedging strategies for interest rate derivatives in one factor models",* Quaderni di Dipartimento, Dipartimento Semeq, Novara, 2001
- *"Valutazione della raccolta tramite c/c di istituti di credito*", Quaderni di Dipartimento, Dipartimento Semeq, Novara, 2001
- *"Probabilistic techniques for contingent clamis evaluation"* (with Fusai, Marena, Vulcano), Atti del convegno di finanza computazionale, Auronzo 2002
- *"Valutazione di barrier option tramite FFT*" (with Gianluca Fusai, Marina Marena), atti del convegno AMASES, Palermo 2005
- *"Grid based full portfolio revaluation for VaR computation"* (with Chinelli, Demartini, Fusai, Marena), Proceedings of Science, Palermo, 2006
- *"Calcolo del valore a rischio"* (with Fusai, Marena), ChartAgeos, maggio 2006
- *"Lévy Processes and Option Pricing by Recursive Quadrature"* (with Fusai, Marena, Recchioni), Journal of Current Issues in Finance, Business, and Economics, 2008
- *"Handbook of Multi-Commodity Markets and Products: Structuring, Trading and Risk Management"* (con Fusai, Marena), Chapter 18 Asian Option (p. 827-876), Wiley Finance Series, 2015
- *"Interest Rate Structured Products: Can They Improve the Risk-return Profile?"* (con Fusai e Zanotti), http://dx.doi.org/10.2139/ssrn.2140678, 2021

Other Works:

"*Matematica per le applicazioni finanziarie* – Teoria ed esercizi" (with Claudia Battaglio), RCS Etas Libri, Milano 1994.

Field of research:

Mathematical Finance, in particular financial choices and dynamic hedging. Usury and transparency of financial contracts.