Cristina Bertolosi

Bayes Business School, City, University of London
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Education

Bayes Business School, City, University of London *London, UK*
PhD in Finance *Exp. 2024*
- Advisors: Prof. Gianluca Fusai; Prof. Ioannis Kyriakou
- Research topics: real options and investment decisions under operational flexibility and risk

Collegio Carlo Alberto e Università di Torino *Torino, Italy*
MSc in Finance, Insurance and Risk Management *2018*
- II Level Master's Degree. Specialisation in Quantitative Finance

Università del Piemonte Orientale *Novara, Italy*
MSc in Management and Finance *2017*
- Thesis in Quantitative Finance titled "Uses and Pricing of Real Options in Dry-Bulk Shipping". Advisors: Prof. Gianluca Fusai; Prof. Ioannis Kyriakou
- Final mark: 110/110 *cum laude* (equiv. *Distinction*)

Università del Piemonte Orientale *Novara, Italy*
BSc in Business Administration *2015*
- Thesis in Decision Theory titled "Portfolio selection: a comparison between the mean-variance and the Minimax criteria" (in italian). Advisor: Prof. Ernesto Salinelli
- Final mark: 104/110

Publications

In Review

Bertolosi, Cristina, Rotondi, Francesco. 2023. Flexibility and Uncertainty: The Optimal Management of a Gas-Fired Turbine. Working paper, available on SSRN

Awards, Fellowships, & Grants

2019 **Best graduate award**, Università del Piemonte Orientale
2018 **PhD Studentship**, Bayes Business School, City, U. of London
2017 **Partial tuition fee waiver**, Collegio Carlo Alberto
2017 **Full tuition fee waiver**, INPS

Presentations

Invited Talks

Nov. 2021. *Mean-reversion and production flexibility: effects on firms' operational strategy*. Afternoon Math Seminars at DiSEI, Università del Piemonte Orientale, Novara (IT)

Contributed Presentations

Sep. 2023. Flexibility and Uncertainty: The Optimal Management of a Gas-Fired Turbine. XLVII AMASES Conference, Milano (IT)

Jun. 2023. Valuing flexibility under multiple uncertainties: power off-and-on the power plant. Finance PhD Research Days, Bayes Business School, London (UK)

Feb. 2023. Should we care about mean-reversion in energy commodity prices? Implications for operationally flexible firms. VIII Energy Finance Conference, Milano (IT)

Sep. 2022. Mean-reversion and Operational Flexibility: Effects on Firm Strategy. XLVI AMASES Conference, Palermo (IT)

Mar. 2022. Mean-reversion and Operational Flexibility: Effects on Firm Strategy (Poster). XXIII Quantitative Finance Workshop, Roma (IT)

Jun. 2022. Mean-reversion and production flexibility: effects on firms' operational strategy. Finance PhD Research Days, Bayes Business School, London (UK)

Teaching Experience

2023	**Intelligenza Artificiale e Strategia d'Impresa: modulo 1 (≃ Artificial Intelligence and Business Strategy, part 1)**, Università del Piemonte Orientale, Vercelli (IT)
2023	**Intelligenza Artificiale, Fintech e Finanza Imprenditoriale: modulo 1 (≃ Artificial Intelligence, Fintech and Entrepreneurial Finance, part 1)**, Università del Piemonte Orientale, Vercelli (IT)
2023	**Strategie e Modelli di Gestione dei Rischi Finanziari: modelli di Gestione dei Rischi Finanziari (≃ Models for Financial Risk Management)**, Università del Piemonte Orientale, Novara (IT)
2023	**Metodi Quantitativi 2 (≃ Quantitative Methods, part 2)**, Università del Piemonte Orientale, Novara (IT)
2020; 2022; 2023	**Introduction to Mathematics Stage 1 for the Undergraduate Finance Degrees**, Bayes Business School, online
2021	**Mathematics for Business and Finance**, SAA School of Management, Torino (IT) | Teaching Assistant
2020	**Mathematics for Finance**, Bayes Business School, London (UK) | Graduate Teaching Assistant
2020	**Statistics for Finance**, Bayes Business School, London (UK) | Graduate Teaching Assistant
2015-2017	**Foundations of Mathematics; Decision Theory**, Università del Piemonte Orientale | Tutor

Visiting Experience

Cass Business School, City, University of London *London, UK*
ADVISORS: PROF. G. FUSAI AND DR. I. KYRIAKOU *Mar. - Jun. 2017*

- Development of the MSc dissertation: "Uses and Pricing of Real Options in Dry-Bulk Shipping"

Outreach & Professional Development

DEVELOPMENT

2020. Learning, Teaching and Assessment in Higher Education. City, University of London, London (UK)
2016. Advanced Risk and Portfolio Management Bootcamp. New York University, New York (NY, USA)
2016. Bloomberg Essentials Training Program. Stevens Institute of Technology, Hoboken (NJ, USA)

PROFESSIONAL MEMBERSHIPS

Associate Fellow of the Higher Education Academy (AFHEA), UK
AMASES member, IT
Energy Finance Italy member, IT

Language & Technical Skills

Languages Italian (native) | English (fluent) | French (basic)

Technical skills OS: Windows | MATLAB, MS Office, LaTeX, Moodle (proficient) | R, VBA, Algorithmics (RiskWatch) (basic user) | ECDL Standard (reg. n° IT 2122376)

Others

Personal Development

2021. Course on Basic Life Support (BLS) techniques. Authorised to the use of Automatic External Defibrillator (AED) in Italy (authorisation from Regione Piemonte, reg. n° 162262)
2017. Safety course on working environments (Università del Piemonte Orientale)

Further Interests

Amateur cyclist, cat. Women Masters, Italian Cycling Federation (FCI)
Cycling Commissaire (regional), Italian Cycling Federation (FCI)
Amateur flute player, hometown marching band

Gozzano, Italy, 16 January 2024