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STEFANI, Silvana

Current position: Full Professor of Mathematics Applied to Economics and Finance
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Email: silvana.stefani@unimib.it
Faculty: Economics
Spoken and written idioms: English (excellent) , French (excellent), Spanish (sufficient)
Studies: Laurea in Mathematics, University of Milano (supervisor Prof. Giorgio Szegö)
Previous positions: Research Assistant University of Bergamo; Associate Professor University of Brescia; Full Professor University Milano Bicocca since 2000
Visiting fellowships: New York University 1980: Loyola University of Chicago 1988-1989
Institutional activities and teaching at Milano Bicocca:

2014-15: Teacher of Equity Derivatives in the Graduate Programme Economics and Finance; Quantitative Management Science in the Graduate Programme Economics and Business Management; Financial Mathematics in the Undergraduate Programme Economics and Business Administration

Coordinator of the Ph.D. Programme *Mathematics for the analysis of financial markets* 1991 - 2000

Teacher in the *Master FINARM* (Finance and Risk Management) e *MQBA* (Master in Finance and Insurance): Derivatives and Financial Mathematics 2008-2010

ERASMUS and International Faculty Coordinator 2006-2014

Coordinator of the Master EERM: Energy Environmental Risk Management since 2012

Coordinator of the *Summer School (GEM) Green Energy Management*, (www.gem.unimib.it) since 2014; GEM has been awarded as one of the most representative activities by University Milano Bicocca at Universal EXPO Milano 2015. The 2017 edition took place in Astana (Kazakhstan) during EXPO 2017 "Future Energy". A Winter 2018 edition is planned in Tenerife (Canary Islands, Spain).

Scientific coordinator of TEOREMA, a online precourse in Economic Mathematics, http://teorema.cilea.it since 2000

Teaching activity:

Faculty of Political Sciences , University of Milano *Mathematics for the Social Sciences*

Facolty of Economics University of Brescia: *Financial Mathematics, Operations Research, Calculus*

Facultad de Economia Universidad del Las Palmas Gran Canaria: *Matematicas financiera* (ERASMUS) 2004 and 2006

Facultad de Economia Universidad de Barcelona: *Finance and derivatives*, (ERASMUS) 2007

Facultad de Economia Universidad de Belgrano, Buenos Aires (Argentina): *Complex systems and applications* 2012

Facultad de Economia Universidad de Tenerife: *Energy Finance* (ERASMUS) 2008, 2013, 2015, 2016

Facultad de Fìsica Universidad de Santiago de Compostela: *Environmental markets* (ERASMUS) 2014

Visits and invited seminars:

System Research Institute, Polish Academy of Sciences, Warsaw; Department of Economics, University of Pennsylvania, Philadelphia; Department of Finance, Erasmus

University, Rotterdam, Salomon Brothers Center, Graduate School of Business, New York University, New York; Loyola University of Chicago, Graduate School of Business, Chicago; Universidad de Mar del Plata (Argentina), Université de Génève (Switzerland); Texas A & M University, College Station (Texas), Université de Strasbourg (France); Universidad de Matanzas "Camilo Cienfuegos", Cuba; Tampere University (Finland); Universidad de Castilla LaMancha (Spain), Eurasian National University (Astana, Kazakhstan)

Affiliations: *UMI* (Unione Matematica Italiana), *AIRO* (Associazione Italiana per la Ricerca Operativa), *AMASES* (Associazione per la Matematica Applicata alle Scienze Economiche e Sociali), *SIS* (Società Italiana di Statistica), SI-el (Società Italiana E-Learning), IFORS (International Federation of Operations Research Societies), *EWCGFM* (Euro Working Group in Commodities and Financial Modelling).

Since 1985 local and national coordinator of projects financed by the Italian National Research Council

She is scientific consultant for financial and energy institutions.

She is Associate Editor of the European Journal of Finance, reviewer of Advances in Complex Systems, Modern Physics Letters B, Energy Economics, Economic Modelling, Computers and Operations Research, referee for the Checz Science Foundation.

She has been nominated Member (Italian representative) of COST Committee of Actions TU1305 and TD1321. She will be the organizer of the final meeting of COST Action TU1305 that will be held in Milano in February 2018.

She is author of more than 50 papers in international A and B journals and author or editor of 7 scientific books.

Main research activities:

<u>Energy and environmental markets:</u> modelling optimal production and hedging strategies in commodity and (conventional and renewable) energy markets: mean reverting strategies in commodity markets; Environmental markets and EUA allowances; forward and futures premia; financial contracts for climate change

<u>Discrete Mathematics applied to economics and finance</u>: financial graphs; spectral properties of matrices and graphs, networks and centrality

<u>Ranking and journal classification</u>: application of fuzzy statistical techniques to bibliometry