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STEFANI, Silvana

Current position: Full Professor of Mathematics Applied to Economics and Finance

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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 1976-1983; Associate Professor
University of Brescia 1984-1999; 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:

2016-17: Equity Derivatives (Graduate); Quantitative Management Science (Graduate);
Financial Mathematics (Undergraduate); Basics of Actuarial Mathematics (Undergraduate)
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 2012-2014

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". The Winter 2018
edition has taken place in Tenerife (Canary Islands, Spain). The Summer Edition will take
place in July 2018 in Milano Bicocca and Fondazione Pistoletto (Biella).

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*

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

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

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

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

Facultad de Economía Universidad de Tenerife: *Energy Finance* (ERASMUS) 2008, 2013,
2015, 2016, 2017, 2018

Facultad de Física 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 Genève (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 has been 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 Czech Science Foundation.

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

Main research activities:

Energy and environmental markets: 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

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

Ranking and journal classification: application of fuzzy statistical techniques to bibliometrics