



UNIVERSITÀ DEGLI STUDI DI MILANO

DIPARTIMENTO DI MATEMATICA "FEDERIGO ENRIQUES"

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SHORT CV

Marco Frittelli is Professor of Mathematical Finance at the University of Milano, having held positions at Florence, Milano-Bicocca and Urbino Universities and visiting Professor in many Universities in USA and Europe, including: UCSB; Dauphine University; Newton Institute for Mathematical Science, University of Cambridge.

He is a member of the Editorial board of SIAM Journal on Financial Mathematics; was a member of the Editorial board of The Annals of Applied Probability (2003-2008) and of the Scientific Committee of the Bachelier Finance Society (2004-2008) and he was member of the Italian Agency for the Valuation of the Scientific Research, GEV-ANVUR (2012-2013).

He has been a member of the Scientific Council of several conferences and schools on financial mathematics and in particular:

- Chair of the Scientific Committee of the Workshop "Foundations of Mathematical Finance", during the Thematic Program on Quantitative Finance, Fields Institute, Toronto, 2010.
- Member of the Scientific Committee of the VI Congress of the Bachelier Finance Society, Toronto 2010.-
- Member of the Scientific Council of the Workshop Further Developments in Quantitative Finance, Edinburgh 2007;
- Co-Director of the CIME-EMS Summer School "Stochastic Methods in Finance", 2003

He has been invited to numerous conferences, among which:

- Plenary Lecturer at SIAM Conference on Financial Mathematics and Engineering, Toronto 2019 and S. Francisco, 2010.
- Guest Lecturer in the Course: "Foundations of Mathematical Finance", Thematic Program on Quantitative Finance, Fields Institute, Toronto Jan. 2010.
- Plenary Lecturer at the V Congress of the Bachelier Finance Society, London 2008.
- Principal Lecturer at the "NSF/CBMS Regional Conference in the Mathematical Sciences" University of California at Santa Barbara, USA 2008.

The research is focused on the application of stochastic analysis and convex analysis in Mathematical Finance and it includes: the fundamental theorem of asset pricing; martingale pricing based on entropy minimization; financial valuation based on the preferences of the investors; duality theory in mathematical finance; utility maximization in incomplete markets and with non locally bounded semimartingales; utility maximization, indifference pricing and risk measures in Orlicz spaces; convex risk measures; dynamic and law invariant risk measures, quasiconvex dynamic risk measures, quasiconvex maps on modules, $\Delta V@R$, scientific research measures, model risk, pathwise finance: universal arbitrage and pricing-hedging duality in non dominated models, systemic risk measures and risk transfer equilibrium, robust systemic risk measures, entropy optimal martingale transport.