Sebastiano Vitali

Curriculum Vitae

Experience

Sep 2016 – Now **Assistant Professor with Tenure Track**, Charles University, Prague.
Faculty of Mathematics and Physics, Department of Probability and Mathematical Statistics.

Nov 2016 **Adjunct Professor**, University of Modena and Reggio Emilia, Modena.
Department of Economics. Course of *Complementi of Risk Management*, financial applications with R.

Dec 2015 – Now **Postdoctoral Fellow**, University of Bergamo, Bergamo.
Research Project: "ITALY®(Italian TALented Young ®esearcher)"
SSD SECS-S/06 - Department of Management, Economics and Quantitative Methods
Research program: Optimal Pension Plans for Pension Fund.

Dec 2015 – Mar 2016 **Research Project Participant**, University of Bergamo, Bergamo.
Research Project: "Sviluppo di implementazione liability model, integrazione decision support tool DAPO 2.0"
Research program: Implementation of an Asset and Liability Model within a stochastic optimization tool.

Oct 2015 – Feb 2016 **Research Project Participant**, University of Bergamo, Bergamo.
Research Project: "Monitoring Student's Mobility Abroad. L'esperienza degli studenti dell'Ateneo di Bergamo in mobilità internazionale"
Research program: Database management and statistical analysis.

Sep 2008 – Now **Assistant lecturer**, University of Bergamo, Bergamo.
Tutoring in the university courses of
- Financial Mathematics
- Mathematics
- Advanced Calculus
- Statistics
- Advanced Mathematical Methods for Economics and Finance

Educational activities in lecture hall and e-learning environment, planning and production of training aid. For the Statistics course the lectures were held using Excel.

Aug 2016 **Seminar "Stress-testing of pension fund ALM models with stochastic dominance constraints"**, Georgia Tech University, Atlanta.

Apr 2016 **Seminar "Stochastic Programming applied to ALM for Pension Fund"**, Charles University of Prague, Prague.

Via Buttaro,3 – Dalmine, (BG) Italy 24044
+39 348 2207193 • vitali@karlin.mff.cuni.cz

May 2015 **Seminar "Statistics in Excel - Inference and Linear Regression"**, University of Bergamo, Bergamo.

Sep 2014 – Feb 2016 **Assistant lecturer**, University of Brescia "Cattolica del Sacro Cuore", Brescia.
Tutoring in the university courses of Operational Research.

Nov 2015 **Seminar "Aritificial Neural Network - Theory and Applications"**, University of Bergamo, Bergamo.

Feb 2012 – May 2012 **Private Banker**, Banca Fideuram, Bergamo.
Advisor and Management of retail portfolios

Oct 2010 – Jun 2011 – Jun 2012 **Tutor in the project "Learning Week – Training the mind for economics"**, Ikaros Formazione, Bergamo.
Tutoring activity for high school students

Jan 2009 – Jun 2010 **Student 150 hours**, University of Bergamo, Bergamo.
Collaboration with university research centre MatNet

Summer 2008 **Clark within an office of recovery of credits**, Dalmine Energie S.p.A. – E-on S.p.A, Dalmine.
Requalification of the company balance and evaluation of the quality of a society to acquire it as a client; input, extrapolation and analysis data in SAP

Summer 2005 **Stage for the transport office, Stage for the office of optimisation of production**, Tenaris S.p.A., Dalmine.
Input and extrapolation data in Office; Collaboration to find particular coefficients to minimize errors in the production process

Summer 2004 **Mechanic**, OVID S.p.A., Dalmine.
Fixing and testing of the brakes

Education

Oct 2012 – Dec 2015 **Ph.D. in Economics, Applied Mathematics and Operational Research**, *University of Bergamo*, Supervisor: Prof. Moriggia, External Supervisor: Prof. J. Dupačová, Evaluation: Excellent.
Stochastic Programming Modeling - Asset and Liability Management - Pension Fund Management - Portfolio Theory - Portfolio management - MATLAB and GAMS - Quantitative Finance

Sep 2013 – Jul 2014 **Ph.D. Visiting Student**, *Charles University in Prague*, Supervisors: Prof. J. Dupačová and Prof. M. Kopa.
Multistage Stochastic Programming - Asset and Liability Management - Option Pricing - State Price Density - Semiparametric Kernel Estimation

Sep 2011 – Feb 2012 **Post Master degree in Private Banking**, *University "Cattolica del Sacro Cuore" – Business School "Il Sole 24 Ore"*, Milan.
Market Analysis - Economics - Portfolio Management - Asset Allocation - MATLAB

Sep 2009 – Nov 2011 **MSc in Management, Finance and International Business (quantitative course)**, *University of Bergamo*, Evaluation: 110/110 cum laude.

Sep 2006 – Jul 2009 **BSc in Computer Science and Communication for Finance and Industry - Applied Finance**, *University of Bergamo*, Evaluation: 101/110.

Ph.D. Thesis

Title	*Pension Fund Management in a Stochastic Optimization Framework*
Supervisor	Professor V. Moriggia
Ext.Supervisor	Professor J. Dupačová

Masters Thesis

Title	*Strategic asset allocation under liquidity and risk capital constraints*
Supervisor	Professor G. Consigli

Bachelor Thesis

Title	*One-period risk measurement: how to protect from variations of the energy prices*
Supervisor	Professor M. Bertocchi

Computer skills

Advanced	MATLAB, GAMS, Excel VBA, Microsoft Office
Intermediate	LaTeX, Scientific WorkPlace, R

Languages

Italian	**Mothertongue**	
English	**Very Good**	*Conversationally fluent*
Spanish	**Basic**	*Basic words and phrases only*
Franch	**Basic**	*Basic words and phrases only*
Czech	**Basic**	*Basic words and phrases only*

Conferences and Schools

Aug 2016	**COMPMAPP Computational Management and Applications**, Atlanta .
Jul 2016	**European Conference on Operational Research**, Poznan.
Jun 2016	**APMOD**, Brno.
May 2016	**Computational Management Science**, Salamanca.
Nov 2015	**Dependence and Risk Measures Workshop**, Milan.
Sep 2015	**AIRO 2015**, Pisa.
Sep 2015	**International Conference on Operational Research**, Wien.
Jul 2015	**European Conference on Operational Research**, Glasgow.
Jun 2015	**DEA**, Ostrava.
May 2015	**Computational Management Science**, Prague.
Jen 2015	**AIRO Winter 2015**, Champouluc.
Dec 2014	**VOCAL**, Vesprém.
Dec 2014	**Euro Working Group for Commodities and Financial Modelling**, Milan.
Sep 2014	**EUROCSP**, Paris.

Jun 2014	**Optimization Workshop**, King's Collage, London.
May 2014	**Euro Working Group for Commodities and Financial Modelling**, Chania.
Apr 2014	**Ph.D. School "Scenario Optimization"**, Supelec, Paris.
March 2014	**Winter Ph.D. School "Stochastic programming with applications in energy, finance and insurance"**, Bad Hofgastein.
Dec 2013	**Euro Working Group for Commodities and Financial Modelling**, Wien.
Jul 2013	**International Conference Stochastic Programming**, Bergamo.
Apr 2013	**Winter Ph.D. School "Stochastic programming with applications in energy and natural resources"**, Tignes.

Main Exams and Courses

As Ph.D. Student at University of Bergamo

Finance	*100/100 cum laude*
Measure theory	*100/100 cum laude*
Probability and Statistics	*92/100*
Stochastic processes	*100/100*
Optimization	*100/100*
Mixed integer programming	*100/100*
Dynamic Systems	*100/100 cum laude*
Non linear Optimization	*100/100*
Linear programming	*95/100*
Macroeconomics	*Course*
Stochastic programming	*Course*

As Ph.D. Visiting Student at Charles University in Prague

Insurance and Financial Mathematics 1	*Excellent*
Advanced Topics on Optimisation and Convex Analysis 1	*Excellent*
Optimisation II with Applications in Finance	*Excellent*
Stochastic Modelling in Economics and Finance 1	*Course*
Stochastic Modelling in Economics and Finance 2	*Course*
Stochastic Programming and Approximation	*Course*

Via Buttaro,3 – Dalmine, (BG) Italy 24044
+39 348 2207193 • vitali@karlin.mff.cuni.cz

DICHIARAZIONE SOSTITUTIVA DI CERTIFICAZIONE E DELL'ATTO DI NOTORIETA'

ARTT. 46 e 47 del D.P.R. 28 dicembre 2000, n. 445 e s. i. e m.

Il sottoscritto Vitali Sebastiano sotto la propria responsabilità e consapevole delle sanzioni penali previste dall'art. 76 del D.P.R. 445 del 28/12/2000 per ipotesi di falsità in atti e dichiarazioni mendaci, nonché della decadenza dei benefici per effetto dell'art.75 del citato D.P.R.

dichiara

- che gli stati, le qualità personali e i fatti riportati nel curriculum e nella lista delle pubblicazioni rispondono a verità;
- che le copie dei documenti presentati sono conformi all'originale.

Bergamo, 7 Luglio 2016 Firma

Ai sensi dell'art. 38 del D.P.R. 445 del 28/12/2000, la dichiarazione è sottoscritta dall'interessato e inviata all'Ufficio competente insieme alla fotocopia di un documento di identità del dichiarante in corso di validità. Ai sensi dell'art. 19 del D.P.R. 445 del 28/12/2000, la presente dichiarazione sostitutiva di atto di notorietà può riguardare anche il fatto che la copia di un atto o di un documento conservato o rilasciato da una pubblica amministrazione, la copia di una pubblicazione ovvero la copia di titoli di studio o di servizio sono conformi all'originale. Tale dichiarazione può altresì riguardare la conformità all'originale della copia dei documenti fiscali che devono essere obbligatoriamente conservati dai privati nonché ogni altro stato, qualità personale o fatto che il candidato ritenga utile ai fini dell'ammissione alla selezione e/o della valutazione dei titoli posseduti.