Sebastiano Vitali

Publications

Journal publications listed in WoS

- Ortobelli S., Vitali S., Cassader M., Tichý T., Portfolio selection strategy for the fixed income markets with immunization on average, Annals of Operations Research, 2016, pp. 1 - 21, DOI 10.1007/s10479-016-2182-8.
- Vitali S., Moriggia V., Kopa M., Optimal pension fund composition for an Italian private pension plan sponsor, Computational Management Science, 2016, pp. 1 - 26, DOI: 10.1007/s10287-016-0263-4.

Journal publications not listed in WoS

- Alzalg B., Maggioni F., Vitali S., Homogeneous Self-dual Methods for Symmetric Cones under Uncertainty, Far East Journal of Mathematical Sciences, Vol. 99, No. 11, pp. 1603 - 1632, 2016.
- Bertocchi M., Moriggia V., Torricelli C., Vitali S., The pricing of convertible bonds in the presence of structured conversion clauses: the case of Cashes, International Journal of Financial Engineering and Risk Management, Vol. 2, No. 2, pp. 73 - 86, 2015.
- Caviezel V., Falzoni A. M., Vitali S., L'esperienza ERASMUS: la valutazione degli studenti dell'Università di Bergamo, Induzioni, Vol. 51, pp. 97 - 108, 2015.
- Caviezel V., Falzoni A. M., Vitali S., Esperienza ERASMUS: motivazioni e timori prima della partenza, Statistica & Società, SIS, Vol. 5, No. 1-2, 2016.

Proceeding publications listed in WoS

- Kopa M., Tichý T., Vitali S., The bandwidth selection in connection to option implied volatility extraction, Proceedings of the 12th International Conference Liberec Economic Forum, 2015, pp. 201 - 208.
- Kopa M., Tichý T., Vitali S., On the implied volatility extraction and the selection of suitable kernel, Proceedings of International Conference on Computer Science and Intelligent Communication, 2015, pp. 456 - 459.

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- Kopa M., Tichý T., Vitali S., On the pricing of illiquid options with Black-Scholes formula, In Culik, M. (ed.): Proceedings of Managing and Modelling of Financial Risks, VŠB-Technická univerzita Ostrava, 2014, pp. 807 - 815.
- Ortobelli S., Vitali S., Cassader M., Reward and risk in the fixed income markets, Proceedings of 14th International Conference on Finance and Banking, 2014, pp. 329 - 340.

Other publications

- Kopa M., Tichý T., Vitali S., The arbitrage inconsistencies of implied volatility extraction in connection to calendar bandwidth, Proceedings of the 10th International Scientific Conference Financial management of Firms and Financial Institutions, 2016, pp. 1405 - 1409.
- Vitali S., Moriggia V., Kopa M., Pension Fund Optimal Allocations, Working papers of the Department of Management, Economics and Quantitative Methods of the University of Bergamo, Quantitative Methods Series, Vol. 1, 2015.
- Criscuolo A., Gnudi A., Vitali S., Un'esperienza di learning week per il recupero di competenze nello studio dell'analisi matematica mediante l'uso del software GeoGebra, Working papers of the Department of Management, Economics and Quantitative Methods of the University of Bergamo, Quantitative Methods Series, 2013.

Submitted papers after major revisions

- Kopa M., Moriggia V., Vitali S.,Individual optimal pension allocation under stochastic dominance constraints, Annals of Operations Research.

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