Sebastiano Vitali

Curriculum Vitae

Experience

Current
Oct 2016
Assistant Professor with Tenure Track, Charles University, Prague.
Faculty of Mathematics and Physics, Department of Probability and Mathematical Statistics. Courses of *Credit Risk in Banking*, *Investment Analysis*, *Probability and Statistics*, *Economics*, *Computational Aspects of Optimization*.

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

Current
Nov 2017
Adjunct Professor, University of Bergamo, Bergamo.
Department of Management, Economics and Quantitative Methods. Course of *Matematica Finanziaria*, basics of financial mathemtics.

Jul 2018
Aug 2018
Visitor Scholar, Universidad de Castilla-La Mancha, Toledo.
School of Industrial Engineering

Dec 2015
Nov 2016
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.

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

Sep 2008
Jul 2016
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
- Computer Science

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.

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

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

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

Grant Research Participation

Current – Jan 2017 **Research Project Participant**, University of Bergamo, Bergamo.
University Funds: "Stochastic dominance applied to Asset-Liability Management dynamics"

Current – Jan 2018 **Research Project Participant**, Charles University, Prague.
Czech Science Foundation, GACR 18-01781Y: "Dynamic and granular loss reserving with copulae".

Current – Jan 2015 **Research Project Participant**, Charles University, Prague.
Czech Science Foundation, GACR 402/12/G097: "DYME/Dynamic Models in Economics".

Jan 2012 – Dec 2014 **Research Project Participant**, Charles University, Prague.
Czech Science Foundation, P402/12/0558: "Efficiency and risk control in decision making".

Jan 2015 – Dec 2017 **Research Project Participant**, Charles University, Prague.
Czech Science Foundation, 15-02938S: "Stochastic dominance in operations research".

Current – Sep 2017 **Research Project Participant**, VSB-TUO, Ostrava.
Czech Science Foundation, GACR 17-19981S.

Current – Jan 2017 **Research Project Participant**, VSB-TUO, Ostrava.
Czech Science Foundation, GACR: "Financial applications of stochastic ordering rules"

Jan 2013 – Dec 2015 **Research Project Participant**, Institute of Information Theory and Automation, Prague.
Czech Academy of Sciences, 13-25911S: "Arbitrage-free modelling of implied volatility in options".

Current – Agu 2017 **Research Project Participant**, University of Bergamo, Bergamo.
University Funds: "Monitoring Student's Mobility Abroad. L'esperienza degli studenti dell'Ateneo di Bergamo in mobilità internazionale".

Jan 2015 – Dec 2016 **Research Project Participant**, University of Bergamo, Bergamo.
University Funds: "Asset Portfolio Model for Pension Funds"

Jan 2016 – Dec 2017 **Research Project Participant**, University of Bergamo, Bergamo.
University Funds: "Approfondimenti e indagini sulle curve matematiche: lo studio e le applicazioni dal secoli passati a oggi"

Jan 2016 – Dec 2017 **Research Project Participant**, University of Bergamo, Bergamo.
University Funds: "Approfondimenti e indagini sulle curve matematiche: lo studio e le applicazioni dal secoli passati a oggi"

Dec 2015 – Mar 2016 **Research Project Participant**, University of Bergamo, Bergamo.
University Funds: "Portfoglio replication and MonteCarlo simulation comparison in Pension Fund liability pricing and evaluation"

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

Nov 2009 – Dec 2009 **Research Project Participant**, University of Bergamo, Bergamo.
University Funds: "Disequazioni variazionali ed applicazioni al mercato elettrico".

Seminar activity

Nov 2017 **Seminar "Multistage Multivariate Nested Distance"**, Charles University, Prague, Seminars on Econometrics and Stochastic Optimization.

Nov 2017 **Seminar "Multi-stage Stochastic Programming"**, Ernst&Young, Prague.

Feb 2017 **Seminar "How to choose where to invest in a Pension Fund"**, University of Modena and Reggio Emilia, Modena.

Feb 2017 **Seminar "Programming with R - Application in Finance"**, University of Bergamo, Bergamo, Ph.D. program on Analytics for Economics and Business.

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.

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

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

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.

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*
French	**Basic**	*Basic words and phrases only*
Czech	**Basic**	*Basic words and phrases only*

Organization of Conferences and Schools

Jun 2017	**Workshop: Stochastic Optimisation and Data Analytics for Computational Management**, Bergamo.
Jun 2017	**Computational Management Science: Pricing, Risk and Optimization in Management Science**, Bergamo.
Jen 2017	**PhD Winter School, Stochastic programming with applications in energy, logistics and finance**, Passo del Tonale.
Jul 2013	**International Conference on Stochastic Programming** , Bergamo.

Participation of Conferences and Schools

Jul 2018	**European Conference on Operational Research**, Valencia.
May 2018	**Computational Management Science**, Trondheim.
May 2018	**Euro Working Group for Commodities and Financial Modelling**, Kaunas.
Feb 2018	**Stochastic Optimisation and Data Analytics for Computational Management**, Bergamo.
Sep 2017	**European Conference on Stochastic Optimization**, Rome.
Sep 2017	**AMASES 2017**, Cagliari.
Sep 2017	**Financial Management of Firms and Financial Institutions**, Ostrava.
Sep 2017	**International Conference on Mathematical Methods in Economy and Industry**, Jindrichuv Hradec.
Jul 2017	**International Federation of Operational Research Societies**, Quebec.
Jun 2017	**Quantitative Finance and Risk Analysis**, Corfu.
May 2017	**Computational Management Science**, Bergamo.
Jan 2017	**Winter Ph.D. School "Stochastic programming with applications in energy, logistics and finance"**, Passo del Tonale.

Dec 2016 **VOCAL Optimization Conference: Advanced Algorithms**, Esztergom.
Aug 2016 **COMPMAPP Computational Management and Applications**, Atlanta.
Jul 2016 **European Conference on Operational Research**, Poznan.
Jun 2016 **Applied Mathematical Programming and Modelling**, 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 Optimization Conference: Advanced Algorithms**, Vesprém.
Dec 2014 **Euro Working Group for Commodities and Financial Modelling**, Milan.
Sep 2014 **European Conference on Stochastic Programming and Energy Applications**, 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.

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.

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- che le copie dei documenti presentati sono conformi all'originale.

Bergamo, 12 Gennaio 2018 Firma

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Via Buttaro,3 – Dalmine, (BG) Italy 24044
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