

Curriculum vitae Marco Nicolosi

PERSONAL INFORMATION

Name Marco Nicolosi
Nationality Italian
Email m.nicolosi@unilink.it



CURRENT POSITION Associate professor at the Link Campus University, Rome (since 31 October 2022)

Awarded with the national scientific qualification (ASN) as full professor in the scientific sector SECS-S/06 (since October 2022)

PAST POSITION Researcher at the University of Perugia, Department of Economics (2009-2022)

Post-doc fellowship at University of Perugia, Department of Economics (2008)

Quantitative analyst at the Quantitative Finance group of Capitalia S.p.A (2006-2007)

Stage at Deloitte Consulting (2006)

CONSULTING Member of the working group on cointegration of energy assets and trading strategies at A2A (since December 2023)

Member of the “Green Bond working group” appointed by MINISTERO DELL’AMBIENTE E DELLA TUTELA DEL TERRITORIO E DEL MARE, DM 245, 27-11-2020

Member of the working group on the “Analysis and comparison of the yields of possible investments (in 2005-2007) of the funds collected by Poste Italiane S.p.a. through the offer of postal current accounts”. Founded by the EUROPEAN COMMISSION, Tender COMP/2014/017

Consultant at SYMMYS (ARPM.co), Advanced Risk and Portfolio Management (September 2012 - March 2013)

VISITINGS Visiting Researcher at Centre for Finance of the University of Göteborg, Sweden (May 2016 and March 2010)

Visiting Researcher at the Baruch College, New York (February - April 2014)

EDUCATION Master in Mathematical Finance, University of Bologna (2006)

PhD in Physics, University of Rome Tor Vergata (2005)

Degree in Physics Cum Laude, University of Rome Tor Vergata (2001)

RESEARCH PROJECTS Principal investigator of:

"The Resilience of Sustainable Finance". Funded by PRIN PNRR 2022 (2 years project, since November 2023).

"Impact analysis of socially responsible investments on systemic risk". Funded by Fondazione Cassa di Risparmio di Perugia, 2017.0226.021 (2017-2019)

"Socially Responsible Investments: Is it just a passing trend or a real change in investors' mindset?" funded by University of Perugia (2019-2021)

"Socially Responsible Investments: rating, incentives and risk" funded by University of Perugia (2020-2022)

Participation to the activities of:

"Aidmix – Artificial Intelligence for Decision making: Methods for Interpretability and eXplainability", funded by University of Perugia (2022-23)

"Incentive structures in the finance industry and the behaviour of financial markets". Funded by the Swedish Research Council, Grant 2015-01713 (2016-2018)

"The socio-economic and regulatory challenges in the FinTech sector, at the intersection of technology and finance". Funded by Fondazione Cassa di Risparmio di Perugia (2018-2022)

"Analysis of the Bitcoin system: models for price dynamics and the interdependence of the markets". Funded by Fondazione Cassa di Risparmio di Perugia and Banca d'Italia (October 2015 – March 2018)

"The sustainable investment research platform (SIRP)". Funded by MISTRA "the Swedish foundation for strategic environmental research" through the "Sustainable Investment Research Platform" (SIRP) (2008-2012)

TEACHING

Master Degree:

Quantitative Methods for Finance, 9 cfu, Link Campus University, 2023-24

Analytics for Responsible Management, 6 cfu, Link Campus University, 2023-24

Quantitative Methods for Finance, 8 cfu, Luiss, from 2020-2021 to 2023-2024

Mathematical methods for risk management, 9 cfu, University of Perugia, from 2017-2018 to 2022-2023

Metodi Matematici per la gestione del rischio, 9 cfu, University of Perugia, from 2010-2011 to 2016-2017

Bachelor Degree:

Matematica per il management, 6 cfu, Link Campus University, Rome, 2023-24

Mathematics for management, 6 cfu, Link Campus University, Rome, 2023-24

Teoria Matematica del portafoglio, 6 cfu, University of Perugia, from 2015-2016 to 2022-2023

PhD:

Member of the scientific board of the PhD program “*Tech For Good*”, Link Campus University, Rome, since 2023

Optimization in Economics and Finance, 2 cfu, University of Perugia, 2017-2018, 2019-2020, 2020-2021, 2021-2022

Mathematical methods for quantitative finance, 2cfu, University of Perugia, 2015-2016

MOST RELEVANT PUBLICATIONS

R. Cerqueti, R. Ciciretti, A. Dalò, M. Nicolosi, Mitigating Contagion Risk by ESG Investing, **Sustainability** (2022), 14, 3805

R. Cerqueti, R. Ciciretti, A. Dalò, M. Nicolosi, A new measure of the resilience for networks of funds with applications to socially responsible investments, **Physica A: Statistical Mechanics and its Applications** (2022), Vol 593, 126976

R. Cerqueti, R. Ciciretti, A. Dalò, M. Nicolosi, ESG investing: A chance to reduce systemic risk, **Journal of Financial Stability** (2021), Vol 54, 100887

K. Colaneri, S. Herzel, M. Nicolosi, The value of knowing the market price of risk, **Annals of Operations Research** (2021), Vol 299, 101-131

F. Angelini, K. Colaneri, S. Herzel, M. Nicolosi, Implicit incentives for fund managers with partial information. **Computational Management Science** (2021), Vol 18, 539–561

A. Bucciolli, T. Kokholm, M. Nicolosi, Expected Shortfall and Portfolio Management in Contagious Markets, **Journal of Banking & Finance** (2019), Vol 102, 100-115

S. Herzel, M. Nicolosi, Optimal strategies with option compensation under mean reverting returns or volatilities, **Computational Management Science** (2019), Vol 16, 47-69

M. Nicolosi, F. Angelini, S. Herzel, Portfolio management with benchmark related incentives under mean reverting processes, **Annals of Operations Research** (2018), Vol 266, 373-394

M. Nicolosi, Optimal strategy for a fund manager with option compensation, **Decisions in Economics and Finance** (2018), Vol 41, 1-17

A. Meucci, M. Nicolosi, Dynamic Portfolio Management with Views at Multiple Horizons, **Applied Mathematics and Computation** (2016), Vol 274, 495-518

M. Nicolosi, S. Grassi, E. Stanghellini, Item response models to measure corporate social responsibility, **Applied Financial Economics** (2014), Vol 24, 1449–1464

S. Herzel, M. Nicolosi, C. Starica. The Cost of Sustainability in Optimal Portfolio Decisions. **European Journal of Finance** (2012), 18, 3-4,333-349

E. Dudas, G. Pradisi, M. Nicolosi, A. Sagnotti. On tadpoles and vacuum redefinitions in String Theory. **Nuclear Physics B** (2005), 708, 3-44

**MEMBER OF THE
ORGANIZING
COMMETTEE**

XXIII Workshop on Quantitative Finance, Rome 2022

43rd Annual Meeting of the AMASES, Perugia 2019

Investimenti Socialmente Responsabili: opportunità per un futuro sostenibile,
Perugia 2019

XIX Workshop on Quantitative Finance, Rome 2018