CV Sergio Scarlatti

Education:
-M.Sc. in Mathematics, University of Rome "La Sapienza"
-Ph.D. in Mathematics, University of Rome "La Sapienza"
-Educational studies in Mathematics, Probability and Statistics

Present Academic Appointments:
-2007 to date , Full Professor of Mathematics for Economics and Finance, School of Economics, University of Rome-Tor Vergata

Research Topics:
Derivative pricing, Credit risk, Montecarlo simulation, Investments and portfolio selection, Game theory

Scientific Publications:
My (coauthored) papers have appeared in the following international journals:

-Games and Economic Behaviour
-Mathematical Social Sciences
-Finance & Stochastics
-Review of Derivatives Research
-Decisions in Economics & Finance
-Annals of Operation Research
-International Journal of Applied and Theoretical Finance
-Journal of Mathematical Finance
-International Journal of Risk Assessment and Management
-Annals of Applied Probability
-SIAM Journal on Applied Mathematics
-Journal of Functional Analysis
-Journal of Operator Theory
-Advances in Applied Probability
-Acta Applicandae Mathematicae
-Journal of Statistical Physics
-Journal of Physics A
-Physics Letters B

Further Academic Activities (past & present)
-Coordinator Master's degree in "Finance & Banking" (2008-2012) , School of Economics, University of Tor-Vergata
-Director Master course I level in "Project-Financing & General Contractor" (2007-2011), School of Economics, University of Tor-Vergata
-Referee for international journals in the fields of Mathematical Finance, Probability, Stochastic Processes, Insurance

-Co-organizer of workshops on Quantitative Finance and speaker in international conferences on Applied Probability , Game theory , Mathematical Finance, Stochastic Processes.