



Sebastiano Vitali

Curriculum Vitae

Work Experience

- Current **Associate Professor**, UNIVERSITY OF BERGAMO, Bergamo
Sep 2024 Department of Economics.
- Sep 2024 **Assistant Professor, RTD-B**, UNIVERSITY OF BERGAMO, Bergamo
Sep 2021 Department of Economics.
- Sep 2021 **Assistant Professor, RTD-A**, UNIVERSITY OF BERGAMO, Bergamo
Sep 2020 Department of Economics.
- Sep 2020 **Assistant Professor, RTD-A**, UNIVERSITY OF BERGAMO, Bergamo
Oct 2018 Department of Management, Economics and Quantitative Methods.
- Jul 2019 **Visiting Scholar**, UNIVERSIDAD DE CASTILLA-LA MANCHA, Toledo
Aug 2019 School of Industrial Engineering
- Sep 2018 **Assistant Professor with Tenure Track**, CHARLES UNIVERSITY, Prague
Oct 2016 Faculty of Mathematics and Physics, Department of Probability and Mathematical Statistics.
- Sep 2018 **Adjunct Professor**, UNIVERSITY OF MODENA AND REGGIO EMILIA, Modena
Nov 2016 Department of Economics
- Sep 2018 **Adjunct Professor**, UNIVERSITY OF BERGAMO, Bergamo
Nov 2017 Department of Management, Economics and Quantitative Methods.
- Jul 2018 **Visiting Scholar**, UNIVERSIDAD DE CASTILLA-LA MANCHA, Toledo
Aug 2018 School of Industrial Engineering
- Nov 2016 **Postdoctoral Fellow**, UNIVERSITY OF BERGAMO, Bergamo
Dec 2015 Research Project: "ITALY@(Italian TAlented Young @researcher)"
SSD SECS-S/06 - Department of Management, Economics and Quantitative Methods
Research program: Optimal Pension Plans for Pension Fund.
- Feb 2016 **Assistant lecturer**, UNIVERSITY OF BRESCIA "CATTOLICA DEL SACRO CUORE",
Sep 2014 Brescia

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- Jul 2016 **Assistant lecturer**, UNIVERSITY OF BERGAMO, Bergamo
- Sep 2008 Tutoring in the university courses of Financial Mathematics, Mathematics, Advanced Calculus, Statistics, Advanced Mathematical Methods for Economics and Finance, Computer Science.
- May 2012 **Private Banker**, BANCA FIDEURAM, Bergamo
- Feb 2012 Advisor and Management of retail portfolios
- Jun 2012 **Tutor in the project "Learning Week – Training the mind for economics"**,
- Jun 2011 IKAROS FORMAZIONE, Bergamo
- Oct 2010 Tutoring activity for high school students

Qualification

Abilitazione Scientifica Nazionale Prima Fascia, ASN 2023-2025, Qualification to be Full Professor in sector 13/D4

Abilitazione Scientifica Nazionale Seconda Fascia, ASN 2016-2018, Qualification to be Associate Professor in sector 13/D4

Teaching

- AY 2025-26 **Mathematics for Economics**, UNIVERSITY OF BERGAMO
- AY 2024-26 **Mathematics for Economics**, UNIVERSITY OF BERGAMO, PHD PROGRAM
- AY 2014-26 **Computer Science, Python**, UNIVERSITY OF BERGAMO, Assistant Lecturer
- AY 2019-26 **Models and Methods for Economics and Finance**, UNIVERSITY OF BERGAMO
- AY 2021-24 **Calculus**, UNIVERSITY OF BERGAMO
- AY 2018-21 **Computer Science**, UNIVERSITY OF BERGAMO
- AY 2019-20 **Risk Management and Derivatives**, UNIVERSITY OF BERGAMO
- AY 2018-19 **Financial Mathematics**, UNIVERSITY OF BERGAMO
- AY 2016-19 **Computational Aspects of Optimization**, CHARLES UNIVERSITY, Assistant Lecturer
- AY 2016-19 **Economics**, CHARLES UNIVERSITY
- AY 2016-19 **Probability and Statistics**, CHARLES UNIVERSITY, Assistant Lecturer
- AY 2016-19 **Investment Analysis**, CHARLES UNIVERSITY
- AY 2016-19 **Credit Risk in Banking**, CHARLES UNIVERSITY
- AY 2016-18 **Advanced Risk Management**, UNIVERSITY OF MODENA AND REGGIO EMILIA
- AY 2017-18 **Financial Mathematics**, UNIVERSITY OF BERGAMO
- AY 2016-17 **Operational Research**, UNIVERSITY OF BRESCIA "CATTOLICA DEL SACRO CUORE", Assistant Lecturer

Grant Research Participation

- Current **Research Project Participant**, UNIVERSITY OF BERGAMO, Bergamo
- Jan 2017 University Funds: "Stochastic dominance applied to Asset-Liability Management dynamics"
- Dec 2023 **Research Project Participant**, CHARLES UNIVERSITY, Prague
- Jan 2018 Czech Science Foundation, GACR 19-28231X.

- Sep 2018 **Research Project Participant**, CHARLES UNIVERSITY, Prague
- Jan 2018 Czech Science Foundation, GACR 18-01781Y: "Dynamic and granular loss reserving with copulae".
- Sep 2018 **Research Project Participant**, CHARLES UNIVERSITY, Prague
- Jan 2015 Czech Science Foundation, GACR 402/12/G097: "DYME/Dynamic Models in Economics".
- Jan 2012 **Research Project Participant**, CHARLES UNIVERSITY, Prague
- Dec 2014 Czech Science Foundation, P402/12/0558: "Efficiency and risk control in decision making".
- Jan 2015 **Research Project Participant**, CHARLES UNIVERSITY, Prague
- Dec 2017 Czech Science Foundation, 15-02938S: "Stochastic dominance in operations research".
- Current **Research Project Participant**, VSB-TUO, Ostrava
- Sep 2017 Czech Science Foundation, GACR 17-19981S.
- Current **Research Project Participant**, VSB-TUO, Ostrava
- Jan 2017 Czech Science Foundation, GACR: "Financial applications of stochastic ordering rules"
- Jan 2013 **Research Project Participant**, INSTITUTE OF INFORMATION THEORY AND
Dec 2015 AUTOMATION, Prague
Czech Academy of Sciences, 13-25911S: "Arbitrage-free modelling of implied volatility in options".
- Current **Research Project Participant**, UNIVERSITY OF BERGAMO, Bergamo
- Agu 2017 University Funds: "Monitoring Student's Mobility Abroad. L'esperienza degli studenti dell'Ateneo di Bergamo in mobilità internazionale".
- Jan 2015 **Research Project Participant**, UNIVERSITY OF BERGAMO, Bergamo
- Dec 2016 University Funds: "Asset Portfolio Model for Pension Funds"
- Jan 2016 **Research Project Participant**, UNIVERSITY OF BERGAMO, Bergamo
- Dec 2017 University Funds: "Approfondimenti e indagini sulle curve matematiche: lo studio e le applicazioni dal secoli passati a oggi"
- Jan 2016 **Research Project Participant**, UNIVERSITY OF BERGAMO, Bergamo
- Dec 2017 University Funds: "Approfondimenti e indagini sulle curve matematiche: lo studio e le applicazioni dal secoli passati a oggi"
- Dec 2015 **Research Project Participant**, UNIVERSITY OF BERGAMO, Bergamo
- Mar 2016 University Funds: "Portfoglio replication and MonteCarlo simulation comparison in Pension Fund liability pricing and evaluation"
- Oct 2015 **Research Project Participant**, UNIVERSITY OF BERGAMO, Bergamo
- Feb 2016 University Funds: "Monitoring Student's Mobility Abroad. L'esperienza degli studenti dell'Ateneo di Bergamo in mobilità internazionale".
- Nov 2009 **Research Project Participant**, UNIVERSITY OF BERGAMO, Bergamo
- Dec 2009 University Funds: "Diseguazioni variazionali ed applicazioni al mercato elettrico".

Seminar activity

- Oct 2019 **Seminar "Pension Fund ALM with Multistage Stochastic Dominance"**, CHARLES UNIVERSITY, Prague, Seminars on Econometrics and Stochastic Optimization
- Oct 2018 **Seminar "Asset and Liability Management, tailored solutions for pension funds"**, UNIVERSITY OF MODENA AND REGGIO EMILIA, Modena, CEFIN Seminars

- Oct 2018 **Seminar "Applications of Multistage Multivariate Nested Distance"**, CHARLES UNIVERSITY, Prague, Seminars on Econometrics and Stochastic Optimization
- 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, CEFIN Seminars
- 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 "Artificial Neural Network - Theory and Applications"**, UNIVERSITY OF BERGAMO, Bergamo

Education

- Oct 2012 **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 **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 **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 **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 Python, MATLAB, GAMS, Excel VBA, Microsoft Office

Intermediate L^AT_EX, SCIENTIFIC WORKPLACE, R

Languages

Italian Mothertongue

English Fluent

Spanish Good

French Basic

Czech Basic

Editorial Activity

Computational Management Science, *Associate Editor*

Reviewer Activity

Energy Economics

European Journal of Operations Research

TOP

Operation Research Forum

Journal of Operational Research Society

North American Journal of Economics and Finance

European Journal of Finance

Annals of Operations Research

IMA Journal of Management Mathematics

Communications in Nonlinear Science and Numerical Simulation

Computational Management Science

Economic Modelling

Kybernetika

Mathematical Problems in Engineering

Quantitative Finance

Risks

Organization of Conferences and Schools

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- Mar 2026 **Quantitative Finance Workshop**, BERGAMO
- 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
- Jan 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

- Oct 2024 **EWGCFM & MMEI 2024**, PRAGUE
- Sep 2024 **AMASES 2024**, ISCHIA
- Dec 2023 **Converging Paths in Commodity and Financial Markets Analysis**, ABU DHABI
- Sep 2023 **AMASES 2023**, MILANO
- Sep 2023 **AIRO 2023**, ISCHIA
- Jul 2021 **EURO 2021**, ISCHIA
- Aug 2020 **Statistics of Machine Learning 2020**, PRAGUE
- Dec 2019 **Computational and Methodological Statistics 2019**, LONDON
- Nov 2019 **FIDNES 2019**, CURAÇAO
- Jun 2019 **European Conference on Operational Research**, DUBLIN
- Mar 2019 **Computational Management Science**, CHEMNITZ
- Sep 2018 **AMASES 2018**, NAPOLI
- Sep 2018 **AIRO 2018**, TAORMINA
- 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

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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
 Jan 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.

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, 27 Novembre 2023

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.

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