CURRICULUM VITAE

Valentina Piantoni

University of Bergamo

Department of Management

Via Dei Caniana, 2

24127 – Bergamo - Italy

e-mail: valentina.piantoni@unibg.it

ORCID: 0009-0004-5409-1160

Valentina Piantoni is a Ph.D. candidate in Management, Accounting, and Finance at the University of Bergamo (Italy), specializing in the Quantitative Finance track. She holds a master's degree in quantitative finance from the University of Bergamo, and her current research lies at the intersection of mathematical finance, sustainable investing and data-driven portfolio strategies. Specifically, her work focuses on ESG portfolio optimization, risk parity portfolios and advanced timing models using Markov chain optimal stopping theory. Alongside her research activities, she serves as an Academic Mathematics Tutor for undergraduate students. From a technical perspective, she is proficient in econometric and financial modeling, with a background in Matlab and R, and is actively expanding her quantitative toolkit using Python.

Previous Studies

2024 – Master's Degree in Quantitative Finance at University of Bergamo (Italy)

2022 – Bachelor's Degree in Business Administration at University of Bergamo (Italy)

2019 – High School Diploma (Scientific Track) at Liceo Scientifico "Edoardo Amaldi" in Alzano Lombardo (Italy)

Publications on Proceeding

1. Valentina Piantoni and Sergio Ortobelli Lozza (2025) Modern Perspectives on Portfolio Optimization, in financial management of Firms and Financial Institutions 2025 (Ed. Miroslav Čulík) ISSN 2336-162X Ostrava, 76-84

National and International Conferences: Organization and Participation

1. Piantoni, V. (2025): "Portfolio Optimization Integrating Financial and ESG Risks: A Multi-Risk Approach", *EURO 2025*, Leeds (UK).
2. Piantoni, V. (2025): "Modern Perspectives on Portfolio Optimization", *International Scientific Conference FMFFI 2025*, Ostrava (Czech Republic).
3. Piantoni, V. (2026): "Is Investing in Sustainable Portfolios Worth It?", *RBF Global Finance Forum* (January 31), Online (Saudi Arabia).
4. Piantoni, V. (2026): "Portfolio Risk Parity with Different Risk Aversion Degrees", *Workshop on Quantitative Finance*, Bergamo (Italy).

Teaching Assistance and Tutorship

1. Tutorship in Mathematics for Finance: University of Bergamo (Oct 2025 – Jan 2026)
2. Tutorship in Elements of Mathematics: University of Bergamo (Mar 2026 – Jun 2026)

Summer Schools and Advanced Training

1. DoCRA - Session 4: Networks and Risk Propagation Ca' Foscari University of Venice – Venice, Italy (January 2026)
2. SIMA-SIM-BAM School of Research Methods: Academic Writing (Winter Edition) Palazzo delle Arti "Beltrani" – Trani, Italy (February 2026)
3. DoCRA - Session 5: Decentralized Finance and Risk Challenges from CBDCs and Crypto Markets Ca' Foscari University of Venice – Venice, Italy (April 2026)
4. Tidy Finance: Foundations for Reproducible Research in Python Barcelona School of Economics (BSE) – Barcelona, Spain (June – July 2026)
5. Networks and Emergence in Complex Systems Barcelona School of Economics (BSE) – Barcelona, Spain (July 2026)

Attended Seminars

1. Research Seminar: "Sostenibilità: Opportunità e Rischi Derivanti dalla Transizione Ambientale" University of Bergamo – Bergamo, Italy (November 25, 2025)
2. Research Seminar - Prof. Maksim Belitski University of Bergamo – Bergamo, Italy (February 16, 2026)
3. Research Seminar: "When Numbers Change Hands – Epistemic Harm in Sustainability Disclosure Ecosystems" Presented by Prof. Björn Fasterling (EDHEC Business School) – University of Bergamo, Italy (March 2, 2026)
4. Research Seminar: "The Effects of Volatile Temperatures on Equity Returns and Firm Performance" Presented by Prof. Luca Taschini – University of Bergamo, Italy (March 16, 2026)
5. FactSet Training Webinars: "New ESG Module" & "ESG Select Workstation" Organized by FactSet (May 12, 2026)

Bergamo, 07 May 2026

In faith,

Valentina Piantoni