Gianluca Fusai

Full Professor of Mathematical Finance at U. Piemonte Orientale (since 2006)

26th October 1967

Dipartimento DISEI
Via Perrone 18, 28100 Novara, Italy

+39 0321 375312

upobook.uniupo.it/gianluca.fusai

gfusai

gianluca.fusai@uniupo.it

About me

I've been in the Mathematical Finance game since 1998. My first contribution was on pricing exotic (Asian, Barrier, Corridor) options via Fourier Transform methods. Others were relatedto Bayesian portfolio allocation and Commodity Risk Management. Recent research interests include non-Gaussian models and risk management in the climate change era. I love model implementation and have co-authored a sold out book on Implementing Models in Quantitative Finance. I have also extensive teaching experience. My personal dream is to bike climbing the Alps from Trieste to Nice.

Skills

Matlab

C

Python

VBA

Mathematica

Academic Experience

2016-... Academic Duty — Management&Finance
Director of the MSc in Management and Finance, Dipartimento SEI, U. degli Studi del Piemonte Orientale.

2015-... Associate Editor — INFORMS Journal on Computing, starting in January 2019; Finance, the Journal of the French Finance Association.

2017-... AMASES — AMASES
Scientific Commettee of the Mathematical Sciences for Economics Studies Association (AMASES)

1998-2001 PhD in Finance — Warwick Business School, UK
Research topics: Pricing of Exotic Options with Transform Methods.

1997-98 M.Sc. in Statistics and Operational Research cum laude — University of Essex, UK

Research

More than 50 scientific publications in international refereed academic papers, including two books. Topics: Financial Engineering, Counterparty and Credit Risk, Commodity and Energy Markets, Computational Finance, Asset Allocation. Ad hoc Refeereeing : MS, EJOR, Risk, JBF, OR, QF. Most recent publications:

2020 Tourism Management — Risk Management
Risk management of climate impact for tourism operators: An empirical analysis on ski resorts, Volume 77, April 2020, with Laura Ballotta, Ioannis Kyriakou, Nikos C. Papapostolou, Panos K. Pouliasis..

2019 European Journal of Operational Research — Option Pricing
General lattice methods for arithmetic Asian options, with Anna Maria Gambaro and Ioannis Kyriakou, to appear.

2019 Journal of Financial and Quantitative Analysis — Asset pricing
Estimation of Multivariate Asset Models with Jumps, with A. Loregian, L. Ballotta and F. Perez, Volume 54, Issue 5, October 2019 , pp. 2053-2083.

Recent Teaching Expertise

2000-... Undergraduate Level
Financial Calculus, Linear Algebra and Optimization), Università del Piemonte Orientale.

2005-... Graduate Level
Quantitative Finance (since 2008), Business Analytics (since 2016), Risk Analysis and Fixed Income (since 2012, Cass Business School), Fixed Income (U. Luigi Bocconi)

2000- Master Level
Numerical Methods for Derivatives, (since 2001, Università Bocconi); Interest Rate Models and Fixed Income, (Collegio Carlo Alberto).

2016-2017 PhD Level
A course on Option Pricing, PhD in Mathematical Finance and Statistics, U. Milano Bicocca.

2002-... PhD Students
Gianluca has had 13 PhD and post-doc students..

Web Links

Extensive CV:	https://CV
Google Scholar:	https://Google Scholar
Scopus:	https://SCOPUS
ORCID:	https://ORCID
Finance Web App:	https://Finance Web App
Implementing Models:	https://Implementing_Models_Quantitative_Finance
SSRN:	https://papers.ssrn.com
Stochastic Calculus:	https://Stochastic_Calculus