

Dr. Fabrizio LILLO
CURRICULUM VITAE¹

LILLO Fabrizio,

Born in Palermo, Italy, date of birth: 9 June 1970

Present position

- Full Professor in Mathematical Methods for Economics, Finance, and Actuarial Sciences (SECS-S/06) at the Università di Bologna, Italy (from June 1, 2017).
- Part time (50%) full Professor on the Chair of "Finanza Matematica su Microstruttura dei Mercati Finanziari - Reti e rischio sistemico (Mathematical Finance on the Microstructure of financial Markets - Networks and systemic risk) at the Scuola Normale Superiore, Pisa, Italy (from July 1, 2020).

Degrees

- PhD in Physics at Palermo University (1999). PhD thesis on "*Fundamental aspects of interferometry with one and two photons*".
- Degree in Physics (110/110 Cum Laude) at Palermo University (1994). Thesis: "*Internal coherence and quantum visibility*".

Past occupations

- From November 1, 2017 to December 31, 2018. External Collaborator of the Italian Institute of Technology for the organization of the Center for Analysis, Decision, and Society at the Human Technopole, Milan.
- From 1 June 2017 to 31 May 2018 contract professor at the Scuola Normale Superiore di Pisa.
- From 1 Nov 2014 to 31 May 2017 Associate Professor in Mathematical Finance (SECS-S/06) at the Scuola Normale Superiore, Pisa (Italy) and Leader of the group in Quantitative Finance at the Scuola Normale Superiore di Pisa.
- From 1 January 2011 to 31 December 2013 full time Junior Research Professor in Mathematical Finance at the Scuola Normale Superiore di Pisa, Italy
- From 17 March 2009 to 16 March 2012, Professor at the Santa Fe Institute (USA)
- From 1 Jul 2005 to 16 March 2009, External Faculty Member at the Santa Fe Institute (USA)
- From 5 Jan 2004 to 31 October 2014, Assistant Professor of Physics (Ricercatore) at the Palermo University.
- From 17 Feb 2003 to 17 Dec 2003 Postdoctoral Fellow at the Santa Fe Institute, Santa Fe NM, USA.
- From 5 Feb 2001 to 4 Feb 2003 INFN Researcher (Ricercatore di Terzo Livello) for research on the project: "*Statistical modeling of non-coding DNA*" at the INFN unit of Palermo.
- From 1 Apr 1999 to 4 Feb 2001 INFN two-year Post-Doc fellowship for research on the project: "Modeling of financial dynamics with advanced techniques of statistical mechanics". Tutor: Prof. R. N. Mantegna.
- From 1 Nov 1998 to 31 Jan 1999 research fellowship from the Comitato Regionale di Ricerche Nucleari e di Struttura della Materia (CRRNSM) for a research project about "Sum rules in interferometry and Majorana representation".

¹updated November 2022

Visiting periods

- From 23 May 2016 al 23 June 2016 CFM-Imperial Distinguished Lecturer at Imperial College London (UK)
- From 13 October 2013 to 13 November 2013, visiting professor at Ecole Centrale Paris (France)
- From 18 March 2009 to 11 September 2010 visit at the Santa Fe Institute (USA)
- From 17 March 2009 to 15 September 2009 visit at the Santa Fe Institute (USA)
- From 15 September to 23 September 2004 visit at the Departament de Fisica Fonamental Universitat de Barcelona, Spain
- From 10 January 2002 to 9 March 2002 visit at the Santa Fe Institute (USA)
- From 1 September al 31 October 2000 visiting scientist at the R&D section of the Risk Management Group of Banca Intesa in Milan, Italy
- From 1 Jun 2000 to 31 Jul 2000 guest scientist at the Max Planck Institute for the Physics of Complex Systems in Dresden, Germany.

Editorial activity

- Member of the Editorial Board of Journal of Statistical Mechanics (JSTAT, IoP)
- Member of the Editorial Board of FinTech (MDPI)
- Member of the Editorial Board of Journal of Risk and Financial Management (MDPI)
- Member of the Editorial Board of Italian Economic Journal (Springer)
- Member of the Editorial Board of Fluctuation and Noise Letters (World Scientific)
- Associate Editor of Market Microstructure and Liquidity (World Scientific)
- Associate Editor di Communication in Nonlinear Science and Numerical Simulation (Elsevier, until March 2019)
- Member of the Editorial Board of Complex Adaptive Systems Modeling (Springer)
- Member of the Editorial Advisory Board of Cogent Physics
- Guest Editor of a special issue of European Journal of Physics - Special Topics on “Spatially Embedded Complex Networks” (2013)
- Guest Editor of a special issue of Quantitative Finance on “Interlinkages and systemic risk” (2015)
- Editor of a Springer volume on “Financial Econometrics and Empirical Market Microstructure” (with A. Bera and S. Ivliev) (2015)
- Peer review activity for Proceedings of the National Academy of Sciences USA, Nature (Scientific Reports), Science Advances, PlosONE, Physical Review Letters, Physical Review E, Physica A, Physics Letters A, Europhysics Letters, European Journal of Physics B, JSTAT, International Symposia in Economic Theory and Econometrics, Fluctuation and Noise Letters, International Journal of Theoretical and Applied Finance, Quantitative Finance, Journal of Economic Dynamics and Control, Annals of Finance, Central European Journal of Physics, Complex Systems, Eastern Economic Journal, Complexity, Journal of Economic Behavior and Organization, Applied Mathematical Finance, Mathematical Reviews, New Journal of Physics, Methodology and Computing in Applied Probability, Economics, Advances in Data Analysis and Classification, Modern Physics Letters B, Chaos, International Journal of Bifurcation and Chaos, Advances in Complex Systems, Entropy, Economics, ICST e-Scripts, Revista Brasileira de Finanças, Journal of the Operation Research Society, Algorithmic Finance, Journal of Complex Networks, Wilmott Magazine, Journal of Empirical Finance, Transportmetrica A,

Complex Adaptive System Modeling, International Review of Financial Analysis, Market Microstructure and Liquidity, Complexity Economics, Communications in Nonlinear Science and Numerical Simulation, European Physical Journal-Data Science, Chinese Journal of Aeronautics, Journal of Banking and Finance, Journal of Financial Econometrics. Finance Research Letters, Journal of Economic Interaction and Coordination, Annals of Operation Research, Review of Economic Analysis and other journals

- Book and journal review activity for Oxford University Press, John Wiley and Sons, CRC-Chapman Hall, Springer, World Scientific Publishing, and Cambridge University Press.
- Article and book review for Mathematical Reviews
- Grant review activity for Academy of Finland, FWO-Vlaanderen (Belgium), Netherlands Organisation for Scientific Research, Austrian Science Fund, Romanian National Research Council, Polish Narodowe Centrum Nauki, Czech Science Foundation, Swiss National Supercomputer Center, Social Sciences and Humanities Research Council of Canada (SSHRC), Namur University, Università dell'Insubria, Ministero Istruzione Università e Ricerca, Swiss National Science Foundation, Università di Lugano, Regione Sardegna, Università di Udine, Università di Parma.

Awards

- 2008 Medal for scientific achievements of the University of Palermo
- 2008 Young Scientist Award for Socio-and Econophysics, AKSOE, German Physical Society
- 1995 Award "Guggino", Palermo University, Italy.

Organization of Conferences and Schools

- Market Design and Structure, Santa Fe (USA), September 10-12, 2009
- Systemic Risk Initiative, New York (USA), October 15-16, 2009
- Director of the Econophysics Colloquium, 13th Course of the International School of Complexity, Erice (Italy) October 25-31, 2009
- Complexity and the Future of Transportation Systems, Satellite of European Conference on Complex Systems 2011, Wien (Austria), September 2011.
- Complexity paradigms for Smart, Green and Integrated Transport, Satellite of European Conference on Complex Systems 2012, Bruxelles (Belgium), September 2012.
- Instabilities in financial markets, Scuola Normale Superiore di Pisa (Italy), 18-19 October 2012
- Interlinkages and systemic risk, Ancona (Italy), July 2013
- Complexity Science and Transportation Systems 13, Satellite of European Conference on Complex Systems 2013, Barcelona (Spain), September 18, 2013
- Deterministic and Stochastic Dynamics in Economics and Finance, Centro De Giorgi Pisa (Italy) December 2-6, 2013
- Complexity Science and Transportation Systems 13, Satellite of European Conference on Complex Systems 2014, Lucca (Italy), September 24, 2014
- XVII Workshop on Quantitative Finance, Pisa, January 28-29, 2016
- Special session on "Networks and Big Data Analysis in Economics, Finance, and Social Systems" at the AMASES national conference, Catania, September 2016
- Special session on "Networks and Big Data Analysis in Economics, Finance, and Social Systems" at the AMASES national conference, Cagliari, September 2017

- Special session on "Networks and Big Data Analysis in Economics, Finance, and Social Systems" at the AMASES national conference, Napoli, September 2018
- Special session on "Networks and Big Data Analysis in Economics, Finance, and Social Systems" at the AMASES national conference, Perugia, September 2019
- Special session on "Challenges in modeling sparse and noisy data" at the AMASES national conference, Perugia, September 2019
- Summer School on "Mathematical and Computational Aspects of Machine Learning", Scuola Normale Superiore, October 2019
- Summer School on "Machine Learning of Dynamic Processes and Time Series Analysis", Scuola Normale Superiore, October 2020
- AI and Big Data in Fintech, Pisa, November 24, 2021
- Special session on "Networks, Big Data, and Artificial Intelligence in Economics, Finance, and Social Sciences" of the AMASES national conference, Palermo September 22-24, 2022
- Summer School on "Machine Learning of Dynamic Processes and Time Series Analysis", Pisa, November 9-10, 2022
- Member of the Scientific Committee of
 - Econophysics Colloquium 2010
 - Econophysics Colloquium 2011
 - Workshop on Economic Heterogeneous Interacting Agents 2010
 - International Conference on Complex Systems 2011
 - Social Systems, Economics and Finance, 2012
 - Econophysics Colloquium 2013
 - 2013 Asia Pacific Econophysics Conference, Pohang (Korea)
 - European Conference on Complex Systems 2013, Barcelona (Spain)
 - Workshop on Economic Heterogeneous Interacting Agents 2014
 - Econophysics Colloquium 2015, Prague
 - Data mining for the Analysis of Performance and Success, Barcelona 2016
 - XVII Workshop on Quantitative Finance, Pisa, January 28-29, 2016
 - XVIII Workshop on Quantitative Finance, Milan, January 25-27, 2017
 - International Conference on Statistical Physics (SigmaPhi2017), Corfú (Greece), July 2017
 - XIX Workshop on Quantitative Finance, Rome, January 25-27, 2018
 - High Frequency Financial Econometrics, Pisa, September 28-29, 2018
 - Complex Networks 2018, Cambridge (UK), December 2018)
 - XX Workshop on Quantitative Finance, Zurich, January 23-25, 2019
 - Workshop on Economic Heterogeneous Interacting Agents, London, June 2019
 - School on mathematical and computational aspects of machine learning, Pisa, October 2019
 - Complex Networks 2019, 2020, 2021,2022
 - XXI and XXII Workshop on Quantitative Finance 2021,2022
 - AI for Financial Institutions, organized by Bank of Italy, 2023

Mentoring and supervision

- > 20 Master students in Quantitative Finance, Physics, Computer Science at the University of Palermo, Pisa, Bologna, Catania
- 19 PhD students: Gabriella Vaglica (Palermo, 2005-2008), Gianbiagio Curato (Pisa SNS, 2010-2013), Damian Taranto (Pisa, 2012-2015), Marcello Rambaldi (Pisa SNS 2013-2016), Michael Schneider (Pisa SNS 2013-2016), Piero Mazzarisi (Pisa SNS 2014-2017), Elisa Letizia (Pisa SNS 2014-2017), Giuseppe Buccheri (Pisa SNS 2014-2017), Clemente De Rosa (2015-2019), Carlo Campajola (2015-2019), Frederic Bucci (2015-2019), Domenico Di Gangi (2016-2021), Danilo Vassallo (2016-2021), Giorgio Tripodi (2017-2020), Yvonne Tsaknaki (2019-2023), Francesco Campigli (2019-2023), Adele Ravagnani (2020-2024), Edoardo Urettini (2021-2025), Andrea Macrì (2021-2025).
- 19 postdocs: Gabriella Vaglica (Palermo, 2008-2013), Gerald Gurtner (Pisa SNS, 2012-2014), Fulvio Corsi (Pisa SNS, 2012-2014), Lucio Calcagnile (Pisa SNS, 2012-2013), Guido Germano (Pisa SNS, 2012-2013), Luca Valori (Pisa SNS, 2012-2013), Leonardo Bargigli (Pisa SNS, 2012-2013), Davide Pirino (Pisa SNS, 2013-2015), Gianbiagio Curato (Pisa SNS 2014-2017), Paolo Barucca (Pisa SNS 2014-2015), Damian Eduardo Taranto (Pisa SNS 2015-2016), Giulia Livieri (Pisa SNS 2016-2018), Daniele Regoli (Pisa SNS 2015-2017), Jeanine Baumert (Pisa SNS 2017-2018), Mateusz Wilinski (Pisa SNS, 2017-2018), Gianbiagio Curato (Pisa SNS, 2017-2018), Piero Mazzarisi (Bologna, 2018-2019), Silvia Zaoli (Bologna, 2018-2019), Arega Gataneh (SNS, 2022-2023).
- Member of the evaluation committee of the PhD programs: Physics at Siena University, Italy (2011), Physics at Pavia University, Italy (2012), Mathematical Finance at Ecole Polytechnique Paris, France (2012), Economics at Venezia University, Italy (2012), Mathematical Finance, Ecole Centrale Paris, France (2012), Mathematical Finance, Université Marne-la-Vallée (2014), Computer Science, Pisa (2014), Mathematics for Economics and Finance, Roma La Sapienza (2015), Physics, Wien Universität (2016), Applied Mathematics, Université Pierre et Marie Curie Paris (2016), Financial Mathematics, King's College London (2016), Computer Science, IMT Lucca (2016), Applied Mathematics, Queen Mary London (2016), Computer Science, Ecole Polytechnique (2017), Complex Networks, IMT Lucca (2018), Financial Mathematics, Ecole Centrale Paris (2018), Ecole Polytechnique (2019), Imperial College (2021), Ecole Polytechnique (2022), University College London (2022), Ecole Polytechnique (2022).
- Reviewer for Habilitation à diriger des recherches in Mathématique, Université Pierre and Marie Curie, Paris, France

Managing and institutional activities

- Membro dell'Osservatorio Paritetico della Didattica del Corso di Laurea in Ingegneria Chimica dell'Università di Palermo (2005-2010).
- Membro della Giunta del Dipartimento di Fisica e Tecnologie Relative dell'Università di Palermo (2007-2010).
- Responsabile del gruppo di Finanza Quantitativa alla Scuola Normale Superiore, Pisa (2011-2017)
- Membro supplente del collegio di disciplina alla Scuola Normale Superiore, Pisa (2015-2017)
- Membro del consiglio direttivo e responsabile per la Scuola Normale Superiore del SoBigDataLab (2015-2018)
- Rappresentante della Scuola Normale Superiore nella Commissione Congiunta di Trasferimento Tecnologico (2016)
- Membro rappresentante per la Scuola Normale Superiore del Comitato Scientifico della Fondazione per l'Innovazione e lo Sviluppo Imprenditoriale della Camera di Commercio di Pisa
- Commissario concorsi professori e ricercatori presso Scuola Normale Superiore, Università di Roma Tor Vergata, Università di Verona.
- Membro della Commissione Ricerca del Dipartimento di Matematica dell'Università di Bologna (2018-).
- Delegato per la Ricerca del Dipartimento di Matematica dell'Università di Bologna (2018-2021).

Grants managed as Unit Principal Investigator

The total amount managed as Principal Investigator is roughly 2 MEur.

- ComplexWorld Network: Mastering Complex Systems Safely, Eurocontrol (European Project), 74 kEur, 7/2010-7/2014
- Price formation, agent's heterogeneity, and market efficiency, Scuola Normale Superiore, 39 kEur, 8/2011-7/2013
- Complexity Research Initiative for Systemic InstabilitieS (CRISIS), European Commission FP7, 180 kEur, 11/2011-11/2014
- Empirically grounded agent baSed models for the future ATM scenario (ELSA), Eurocontrol (European Project), 125 kEur, 5/2011-1/2014
- New tools in the credit network modeling with agents' heterogeneity, Institute for New Economic Thinking (INET), 17 kEur, 9/2011-8/2013
- Metrics of market stability, LIST (company), 174 kEur, 1/2012-12/2014
- Internal grant for inviting Prof. Jim Gatheral, Scuola Normale Superiore, 3.5 kEur, 7/2012
- Research agreement between Scuola Normale Superiore di Pisa (Italy) and HSBC London (UK, 40kEur, 1/2013-12/2016
- Internal grant for inviting Prof. Emmanuel Bacry, Scuola Normale Superiore, 3.5 kEur, 7/2013
- Systemic risk in financial markets across time scales, Scuola Normale Superiore, 41kEur 7/2013-7/2015
- Funding for the XVII Workshop on Quantitative Finance, Scuola Normale Superiore, 2kEur, 9/2015
- SoBigData: Social Mining & Big Data Ecosystem, European Community's H2020 Program under the scheme INFRAIA-1-2014-2015: Research Infrastructures, grant agreement #654024, 200kEur 9/2015-9/2019
- Financial networks: statistical models, inference, and shock propagation. Scuola Normale Superiore, 63kEur 7/2016-7/2019
- Microstruttura dei mercati foreign exchange, accordo tra Scuola Normale Superiore di Pisa (Italy) e HSBC London (UK), 20kEur, 12/2016-12/2018
- Domino: Novel tools to evaluate ATM systems coupling, H2020-SESAR, 170kEur, 2018-2020
- SoBigData++: Social Mining & Big Data Ecosystem, European Community's H2020 Program under the scheme INFRAIA-01-2018- 2019: Research and Innovation action, grant agreement #871042 Research Infrastructures, grant agreement #654024, 213kEur 1/2020-1/2024
- Algorithmic Trading in energy markets by using market microstructure, A2A (company), 50kEur, 7/2021-1/2023
- Data analysis, network science, artificial intelligence and big data for market abuse, Consob (Italian government authority of security markets), 50kEur, 7/2021-1/2023
- Network analysis of economic and financial resilience, Ministry of University, 65kEur, 2022-2024
- SoBigData Research Infrastructure Preparatory Phase Project, European Community's H2020, 50kEur, 2022-2025
- SoBigData PNRR, 375kEur, 2022-2026

COURSES AND LECTURES

Undergraduate courses

- Courses of Physics 1 and 2 at the undergraduate school in Chemical Engineering of Palermo University (2002-2010).
- Course (40 hours) on “Statistical methods for data science” at the laurea magistrale in Business Informatics, University of Pisa, February-June 2017
- Course “Mathematics” (60 hours) at the undergraduate school in Economics of the University of Bologna (2017-2021)
- Course “Quantitative Finance” (60 hours) at the undergraduate school in Economics for Tourism of the University of Bologna (2017-2023)
- Course “High Frequency Finance and Market Microstructure” (30 hours) at the laurea magistrale in Quantitative Finance of the University of Bologna (2018-2023)

PhD and master courses

- Series of lectures at the postgraduate master “Quantitative methods and operative strategies in financial risk management”, Palermo, October 2002-January 2003.
- Course on Stochastic Processes at the Graduate School (Dottorato) in Applied Physics and at the Advanced School in Medical Physics of Palermo University (2004-2010)
- Course on Bioinformatics at the Graduate School in (Dottorato) Applied Physics of Palermo University (2005-2007).
- Course on Scaling Laws with Applications in Financial Markets at the Master “European School of Advanced Studies in Methods for Management of Complex Systems”, IUSS, Pavia University (Italy), May 2006 and May 2008.
- Course on “Financial market microstructure” at the Master MIFIT held at the Perm University (Russia), September 24 - October 1, 2011.
- Course on “Financial market microstructure” at the Master MIFIT held at the Perm University (Russia), November 22 - 29, 2012.
- Lectures on “Statistical inference and hypothesis testing on complex networks” and “Big Data and networks in finance”, at the Master “Big Data Analytics and Social Mining”, University of Pisa, June 2015
- Lectures on “Statistical inference and hypothesis testing on complex networks” and “Big Data and networks in finance”, at the Master “Big Data Analytics and Social Mining”, University of Pisa, July 2015
- Course (20 hours) on “Data Science for Quantitative Finance at the master “Big Data Analytics and Social Mining”, (20 hours) University of Pisa, 2017, 2018, 2019, 2020, 2021, 2022
- PhD Courses at the Scuola Normale Superiore di Pisa, Italy:
 - Course on “Quantitative Finance”, January-June 2011 (50 hours).
 - Course on “Applied probability and stochastic processes”, January-March 2012 (30 hours).
 - Course on “Quantitative Finance”, April-June 2012 (30 hours).
 - Course on “Applied probability and stochastic processes”, January-March 2013 (30 hours).
 - Course on “Quantitative Finance”, March-May 2013 (30 hours).
 - Course on “Applied probability and stochastic processes”, January-March 2014 (30 hours).
 - Course on “Quantitative Finance”, March-May 2014 (30 hours).

- Course “Reading course on systemic risk”, February-May 2014 (20 hours).
- Part of the course “Mathematical Finance”, November 2014-January 2015 (24 hours).
- Part of the course “Time series and networks”, November 2014-January 2015 (16 hours).
- Course ”High frequency finance and Market Microstructure”, (30 hours) (2014-2015)
- Part of the course ”Mathematical Finance” (25 hours) (2015-2016)
- Part of the course ”Time series and networks” (20 hours) (2015-2016)
- Course ”High frequency finance and Market Microstructure” (30 hours) (2015-2016)
- Part of the course ”Seminar on computational finance” (10 hours) (2015-2016)
- Part of the course ”Mathematical Finance” (25 hours) (2016-2017)
- Course ”Time series and networks” (30 hours) (2016-2017)
- Course ”High frequency finance and Market Microstructure” (30 hours) (2017-2018)
- Part of the course ”Quantitative Finance” (10 hours) (2020-2021)
- Course on ”Mathematical Models for Quantitative Finance: Market Microstructure, Networks, and Systemic Risk” (40 hours) 2020-2021
- Part of the course ”Quantitative Finance” (10 hours) (2021-2022)
- Course on ”Mathematical Models for Quantitative Finance: Market Microstructure, Networks, and Systemic Risk” (40 hours) 2021-2022
- Part of the course ”Statistical and Machine Learning Models for Time Series Analysis” (10 hours) 2021-2022

Advanced courses

- “Introduction to Econophysics”, series of lectures given at the “Interdisciplinary School and Workshop on Complex Systems” Isla de Margarita, Venezuela, 26-29 November 2001.
- Series of lectures at the SOCRATES Intensive Programme 2002 “Non Linear Time Series Analysis: Theory and Applications”, Firenze, 5-12 July 2002.
- Course on Market microstructure and market heterogeneity, Multidisciplinary Approaches to Economic and Social Complex Systems, Siena (Italy), July 1-2, 2010.
- Course on “Financial market microstructure: empirical studies” at the International Center for Theoretical Physics (Trieste, Italy), March 2011.
- Lectures on “From time series to financial networks” at the FOC-CRISIS School on Complex Financial Networks, IMT Lucca, October 2012
- Lectures on “Maximum Entropy Principle and application to networks”, at the Summer School of Mathematics for Economics and Social Sciences, San Miniato, September 16-20, 2013
- Lectures on “Workshop on High Frequency Finance, Market Microstructure, and High Frequency Trading”, National University of Singapore, November 2013
- Lectures on “Network Science: un linguaggio comune per i sistemi complessi”, organized by Accademia dei Lincei for high school teachers, Pisa, May 2016.
- Series of lectures on “Market impact models and optimal execution algorithms” as CFM-Imperial Distinguished Lecturer at Imperial College London (UK) Giugno 2016
- Series of lectures on “Introduction to market microstructures and heterogeneity of investors”, International school on Computational Social Science and Complex Systems, Varenna, July 2018
- Lectures on “Random models for (financial) networks”, Winter Workshop on Complex Systems, Zakopane (Poland), February 2019

- Lectures on “Statistical models for temporal networks”, Complexity72, Lucca, June 2019
- Course on ”Statistical (mechanical) methods for finance”, Scuola Galileiana di Studi Superiori, Universita’ di Padova, 2021

Selected invited seminars

- *What really causes large price changes?* “Noise in condensed matter and complex system”, Terrasini (Italy), July 2004.
- *Scaling laws and price formation in microstructure of financial markets*, “Volatility of financial markets: theoretical models, forecasting and trading”, Leiden (Holland) 25 October 2004.
- *Spectral Density of the Correlation Matrix of Factor Models*, “Applications of Random Matrices to Economy and other Complex Systems”, Krakow (Poland), May 2005
- *Price formation and scaling laws and in the microstructure of financial markets*, “Complejidad en los Mercados Financieros” , Madrid (Spain), September 15, 2005
- *Ecology of trading firms in a financial markets*, “Econophysics of Stock Markets and Minority Game”, Kolkata (India), February 16, 2006
- *Ecology of trading firms in a financial markets*, “Complex Behavior in Economics : Modeling, Computing and Mastering Complexity ”, Aix en Provence, (France), May 19, 2006
- *Market reaction to temporary liquidity crises and the permanent market impact*, ”International School of Complexity - Physics of Socio-Economic Phenomena ” Erice (Italy) September 19, 2006
- *Hierarchically nested factor models from dendrograms*, “Dynamics Days 2006”, Hersonissos (Crete, Greece), September 28, 2006.
- *Hierarchically nested factor models*, “ Random Matrix Theory: from fundamental physics to applications”, Krakow (Poland), May 4, 2007.
- *Trading strategies and ecological interaction of firms in a financial market*, “SPIE Fluctuations and Noise Symposium”, Florence (Italy), May 21, 2007.
- *Compression of information in bacterial genomes*, ”Ecological Complex Systems: Stochastic Dynamics and Patterns” , Terrasini (Italy), 23 July 2007
- *Strategies, specialization, and herding behavior of trading firms in a financial market*, COST meeting, Terrasini (Italy), 22 September 2007.
- *Strategies, specialization, and herding behavior of trading firms in a financial market*, Complexity in Economics and Finance, Leiden (Holland), 25 October 2007.
- *Scaling laws of strategic behavior, specialization of strategies, and price formation in financial markets*, Annual Meeting of the German Physical Society, Berlin (Germany) 26 February 2008.
- *How markets slowly digest changes in supply and demand*, 5th European Conference on Complex Systems, Jerusalem, September 14-19, 2008.
- *The evolution of high frequency financial databases: from daily data to agent resolved data*, 5th European Conference on Complex Systems, Jerusalem, September 14-19, 2008.
- *How markets slowly digest changes in supply and demand* , Ecole Polytechnique, Paris, December 8, 2008.
- *How markets slowly digest changes in supply and demand*, Centro Sistemi Complessi - Universita’ di Siena, Siena (Italy), February 9, 2010.

- *An Introduction to High Frequency Finance and Market Microstructure*, Scuola Normale Superiore di Pisa, Pisa (Italy), February 11, 2010.
- *The origin of correlation in order flow and the market impact of large orders*, Econophys-Kolkata V Conference - Econophysics of order-driven markets, Kolkata (India), March 10, 2010.
- *Similarity based financial networks*, Cascading Events in Complex Financial Networks, Boston (USA), May 11, 2010.
- *Statistically validated co-occurrence networks*, Netsci 2009, Boston (USA), May 13, 2010.
- *Market reaction to temporary liquidity crises*, Liquidity Workshop, Budapest (Hungary), October 21-22, 2010.
- *On the origin of different types of market impact and Agent resolved financial data*, Market Microstructure: confronting many viewpoints, Paris, December 6-10, 2010.
- *Financial market microstructure and heterogeneous agents* 1st Workshop on Quantitative Finance and Economics, Tokyo, February 21-23, 2011.
- *Order flow in financial markets: Origin of persistence and impact of metaorders*, Workshop on Market microstructure: Design, efficiency and statistical regularities, Trieste (Italy) - March 25, 2011
- *How efficiency shapes market impact*, International Conference on Econophysics, Shanghai (China) June 4, 2011
- *Persistence of order flow: origin, market ecology, and optimal execution*, Econophysics Colloquium 2011, Wien - September 14, 2011
- *Persistence of order flow, market impact of large orders, and optimal execution*, FIESTA seminars, Ecole Polytechnique Paris (France), May 21, 2012
- *How efficiency shapes market impact*, Annual Financial Market Liquidity Conference, Budapest - November 15, 2012
- *How market microstructure affects liquidity and market risks*, Russian Risk Conference, Moscow (Russia), November 21, 2012
- *Econophysics: the contribution of physicists to the understanding of socio-economic systems*, Perm State University, Perm (Russia), November 26, 2012
- *Microstructure of Extreme Events*, Market Microstructure: confronting many viewpoints, Paris, December 2012.
- *How markets slowly digest changes in supply and demand*, University of Alessandria, January 17, 2013
- *Persistence of order flow, market impact of large orders, and market efficiency in financial markets*, Department of Economics, University Ca' Foscari, Venezia, January 22, 2013
- *Microstructure of Extreme Events*, Perm Winter School 2013, Perm (Russia), February 6, 2013
- *Modelling systemic price cojumps with Hawkes factor models*, 5th Florence-Ritsumeikan (FLORIT) workshop, Florence, March 13, 2013
- *When Micro Prudence increases Macro Risk: The Destabilizing Effects of Financial Innovation, Leverage, and Diversification*, Complexity Models for Systemic Instabilities and Crises, Leiden (Holland) April 11, 2013
- *High frequency trading and market shocks*, Modeling High-Frequency Trading Activity - Banff International Research Station, Banff (Canada) September 4, 2013
- *How efficiency shapes market impact*, Ecole Centrale Paris - November 7, 2013

- *A dynamical system approach to systemic risk*, Monitoring Systemic Risk: Data, Models and Metrics, Isaac Newton Institute, Cambridge (UK) September 22, 2014
- *The adaptive nature of liquidity in limit order books*, Econofis'14, Rio De Janeiro (Brazil) October 2, 2014
- *Market Impact and Optimal Execution of Large Trades*, Annual Financial Market Liquidity Conference, Budapest - November 15, 2014
- *Market Impact and Optimal Execution of Large Trades*, Market Microstructure, Institute Bachelier, December 9, 2014
- *Econometric measures of flight-to-quality by means of Granger-causality tail risk networks*, Dependence in Risk Measurement and Risk Management, Florence (Italy), December 18, 2014
- *Assessing systemic risk due to fire sales spillover through maximum entropy network reconstruction*, Goethe Universitat Frankfurt, September 15, 2015
- *Statistical network models for systemic risk*, Netadis conference, London, October 22, 2015
- *Statistical network models for systemic risk*, Mathematics Department of Queen Mary University London, London, March 10, 2016
- *Detectability of ranking hierarchies in directed networks*, Complex networks: from socio-economic systems to biology and brain, Lipari (Italy), August 30, 2016.
- *Detection of anomalous intensity bursts using Hawkes processes: an application to high frequency financial data*, Conference on Complex Systems, Amsterdam, September 21, 2016
- *Detection of anomalous intensity bursts using Hawkes processes: an application to high frequency financial data*, Market Microstructure :Confronting Many Viewpoints. Paris, December 8, 2016
- *Statistical network models for financial systemic risk*, Mathematical Modelling of Complex Systems, Ecole Centrale Paris, December 14, 2016
- *Detecting and modeling market instabilities at high frequency*, Petit Dejeuner de la Finance, Bachelier society and Federation Bancaire Francaise, February 22, 2017
- *A Score-Driven Conditional Correlation Model for Noisy and Asynchronous Data: An Application to High-frequency Covariance Dynamics*, VieCo conference on Financial Econometrics, Vienna (Austria), March 9, 2017.
- *Financial Networks and Risk*, BigDataFinance, London School of Economics, London (UK), October 5, 2017.
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Dr. Fabrizio LILLO:

According to Google Scholar, at October 2022 the publications of Fabrizio Lillo received 10,400 citations and the h-index is 50.

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