

Curriculum vitae et studiorum

Prof. GUGLIELMO D'AMICO

CONTACT

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PERSONAL DATA

Italian citizen.
Born on December, 31th, 1976, in Castel di Sangro, Italy.

ACADEMIC POSITIONS

Since 2018/11/01

Full Professor in Mathematical Methods for Economics, Finance and Insurance (Department of Pharmacy, “G. d'Annunzio” University of Chieti- Pescara, Italy. 2018/11/01 – 2020/07/13)

Full Professor in Mathematical Methods for Economics, Finance and Insurance (Department of Economics, “G. d'Annunzio” University of Chieti- Pescara, Italy, 2020/07/14 – to date).

2015/10/29 – 2018/10/31

Associate Professor in Mathematical Methods for Economics, Finance and Insurance (Department of Pharmacy, “G. d'Annunzio” University of Chieti- Pescara, Italy).

2006/09/01-2015/10/28

Permanent Researcher and Aggregate Professor in Mathematical Methods for Economics, Finance and Insurance (Department of Pharmacy, “G. d'Annunzio” University of Chieti- Pescara, Italy).

2005-2006

Assistant of Mathematics for Economics at the University LUISS of Rome

QUALIFICATIONS

National Scientific Habilitation (Italy)

2014 February: National Scientific *Habilitation* to become *Full Professor* in Mathematical

Methods for Economics, Finance and Insurance (13/D4)

2014 February: National Scientific *Habilitazione* to become *Associate Professor* in Mathematical Methods for Economics, Finance and Insurance (13/D4)

EDUCATION

Ph.D.

2005 (May): Ph.D. in Mathematics for Applications in Finance and Economics, University of Rome, “La Sapienza”. Thesis title: “Stochastic Finance: a semi-Markovian approach and its generalizations”, Thesis supervisor: Prof. R. Manca (University of Rome “La Sapienza”, Italy).

Schools attended

2006 Summer School in Mathematics organized by “Scuola Matematica Interuniversitaria” and “Scuola Normale di Pisa” Course: Mathematical Finance, Prof. W. Runggaldier, Prof. U. Schmock, Cortona 23 July - 12 August.

2005 Tutorial on “Stochastic Processes” organized by VIII Italian-Spanish Meeting on Financial Mathematics Prof. M. Frittelli Verbania 28 June – 01 July.

2005 International Summer School in “Risk Measurement and Control” organized by Università della Svizzera Italiana and Università La Sapienza di Roma, Rome 09 June – 17 June.

2004 International School on “Stochastic Comparisons: Theory and Applications” organized by Università “Politecnico” di Torino, 15 June – 18 June.

Courses:

- stochastic orders for lifetime distributions, Prof. M. Shaked
- variability and dependence orders and their applications in actuarial sciences and finance, Prof. A. Muller
- total positivity, orderings and applications, Prof. Y. Rinott

2001 Summer course in “Statistics and Probability Theory” organized by Università Bocconi. Course “Limit Theorems in Statistics” Prof. Y. Rinott, Torgnon 02 July – 21 July.

2001 Workshop “Fondamenti e Sviluppo di Teoria Economica, Matematica e Applicazioni”, Pozzuoli 28 May – 15 June.

Courses:

- Cooperative games, Prof. G. Owen
- General Economic Equilibrium, Prof. P. Siconolfi
- Decisions Theory, Prof. J.M. Tallon
- Introduction to dynamic stochastic optimization, Prof. P. Secchi
- Continuous dynamic stochastic optimization, Prof. M.B. Chiarolla
- Auction theory and applications, Prof. P. Klemperer and Prof. M. Pagnozzi

- Monetary Economics, Prof. G. Camera
- Economies with differential information, Prof. N. Yannelis
- Bank Theory, Prof. A. Villamil

2001 Summer School in Mathematics organized by “Scuola Matematica Interuniversitaria”, Perugia 29 July – 01 September

Courses:

- Principles of Mathematics, Prof. M. Castellani and Prof. F. Gozzi
- Numerical Analysis, Prof. I.G. Graham

2000 Summer School in Mathematics organized by “Scuola Matematica Interuniversitaria”, Perugia 23 July – 26 August

Courses:

- Mathematical Statistic, Prof. Y. Rinott
- Probability Theory, Prof. R. Vitale

University Degree

2001 (March): University Degree (*Laurea*) in Economics (with specialization in *Theoretical Economics*), University of Chieti “G. D’Annunzio”, Italy.

Grade: *summa cum laude*. Dissertation in Mathematical Finance. Title: “Semi-Markov processes and semi-Markov decision processes with applications in disability insurance”, Thesis advisor: Prof. R. Manca (University of Chieti “G. D’Annunzio”, Italy).

ACADEMIC DUTIES

- Delegate of the University G. d’Annunzio of Chieti-Pescara for the “Silkway” Research Network; since 2024
- Member of the panel of “Educational Sciences and Mathematics and Applied Mathematics” section (Mathematics and Applied Mathematics) for the MER21 Research Evaluation for Malardalen University Sweden
- Member of the PhD Board in “Accounting, Management and Finance”, University “G. d’Annunzio” of Chieti-Pescara, 2014; 2015.
- Member of the PhD Board in “Business and Behavioural Sciences”, University “G. d’Annunzio” of Chieti-Pescara, since 2016.
- President of the “Commissione paritetica Docenti-Studenti nel Dipartimento di Farmacia”, University “G. d’Annunzio” of Chieti-Pescara, 2016/03/23 - 2019/07/15.
- Member and Secretary of the “Concorso per il conferimento di n. 34 assegni per l’incentivazione delle attività di tutorato, nonché per le attività didattico-integrative, propedeutiche e di recupero a.a. 2014/2015 nel Dipartimento di Farmacia, University “G. d’Annunzio” of Chieti-Pescara”
- Member of the “Commissione Giudicatrice per l’ammissione al corso di Dottorato di

ricerca in ACCOUNTING, MANAGEMENT AND FINANCE XXXI CICLO – Sede Amministrativa: Università degli Studi G. D’Annunzio Chieti-Pescara”

- Member of the “Commissione Giudicatrice per l’ammissione al corso di Dottorato di ricerca in BUSINESS AND BEHAVIOURAL SCIENCES XXXIII CICLO – Sede Amministrativa: Università degli Studi G. D’Annunzio Chieti-Pescara”

- Member of the “Commissione Giudicatrice per l’ammissione al corso di Dottorato di ricerca in BUSINESS AND BEHAVIOURAL SCIENCES XXXV CICLO – Sede Amministrativa: Università degli Studi G. D’Annunzio Chieti-Pescara”

- Member of the “Commissione Giudicatrice per l’ammissione al corso di Dottorato di ricerca in BUSINESS AND BEHAVIOURAL SCIENCES XXXVII CICLO – Sede Amministrativa: Università degli Studi G. D’Annunzio Chieti-Pescara”

- Member of the “Commissione Giudicatrice per l’ammissione al corso di Dottorato di ricerca in BUSINESS AND BEHAVIOURAL SCIENCES XXXIX CICLO – Sede Amministrativa: Università degli Studi G. D’Annunzio Chieti-Pescara”

- Member of the “Commissione per la selezione e valutazione comparativa dei titoli per conferimento incarico collaborazione a titolo oneroso per attività formative dei corsi preparatori alle prove selettive di ammissione ai Corsi di laurea magistrale in Medicina e Chirurgia, Odontoiatria e Protesi Dentaria e ai Corsi di Laurea Professioni Sanitarie” a.a. 2019/2020 – Bando n. 497 del 04/07/2019.

- Member of the “Commissione di valutazione della procedura valutativa per la chiamata di n. 1 professore universitario di ruolo di prima fascia, ai sensi dell’art. 24, comma 6, della Legge n. 240/2010, presso l’Università degli Studi di Parma, per le esigenze del Dipartimento di Scienze Economiche e Aziendali, settore concorsuale 13/D4 –Metodi matematici dell’economia e delle scienze attuariali e finanziarie, settore scientifico-disciplinare SECS-S/06 - Metodi matematici dell’economia e delle scienze attuariali e finanziarie, indetta con Decreto Rettorale rep. DRD n. 1642/2019 PROT. 142331 del 31 luglio 2019”

- Member of the “Commissione suddivisione fondi per la ricerca (FAR) del Dipartimento di Farmacia” a.a. 2018/2019; 2019/2020.

- President of the “Commissione di valutazione della procedura valutativa per la chiamata di n. 1 posto di ricercatore a tempo determinato, ai sensi dell’art. 24, C. 3, lett. A), della legge 30 dicembre 2010, N. 240, presso l’Università del Salento, Dipartimento di Scienze dell’Economia, settore scientifico disciplinare SECS-S/06 - Metodi matematici dell’economia e delle scienze attuariali e finanziarie, nominata con D.R. n. 625 in data 15/09/2020.

- Member of the “Giunta del Dipartimento di Economia” for the years 2020-2023.

- Member and Secretary of the “Commissione di valutazione della procedura selettiva per la chiamata di n. 1 posto di Professore di II fascia, ai sensi dell’art. 18, C. 4, della legge 30

dicembre 2010, N. 240, presso l'Università "Gabriele d'Annunzio" di Chieti-Pescara, Dipartimento di Economia, settore scientifico disciplinare SECS-S/06 - Metodi matematici dell'economia e delle scienze attuariali e finanziarie, nominata con D.R. n. 163/2021 prot. 9068 del 08/02/2021.

- President of the "Procedura valutativa per la copertura di n. 2 posti di docente universitario di ruolo di 2^a fascia, mediante chiamata, ai sensi dell'art. 24, comma 6, della Legge 30 dicembre 2010, n. 240, per il Settore Concorsuale 13/D4 "METODI MATEMATICI DELL'ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE", Settore Scientifico Disciplinare SECS-S/06 "METODI MATEMATICI DELL'ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE", presso l'Università del Salento, Dipartimento di Scienze dell'Economia, istituiti, nell'ambito del Piano Triennale dei Fabbisogni del Personale 2020-2022, con delibera del Consiglio di Amministrazione n. 141 del 29 giugno 2021. Procedura n. 2 bandita con D.R. n. 504 del 30 luglio 2021. Nomina Commissione giudicatrice.

- Member of the "Commissione giudicatrice della procedura selettiva per la chiamata di n. 1 posto di Ricercatore a tempo determinato, ai sensi dell'art. 24, C. 3, lettera a) della legge 30 dicembre 2010, N. 240, presso l'Università Politecnica delle Marche, Dipartimento di Management, settore scientifico disciplinare SECS-S/06 - Metodi matematici dell'economia e delle scienze attuariali e finanziarie, nominata con D.R. n. 134 del 10/02/2021"

- Member of the "Commissione giudicatrice della procedura selettiva di chiamata per la copertura di n. 1 posto di professore universitario di ruolo di I fascia ai sensi dell'art. 18, comma 4, della legge n.240/2010 per il settore concorsuale 13/D4 settore scientifico disciplinare SECS-S/06 presso Università La Sapienza di Roma, Dipartimento di metodi e modelli per il territorio, l'economia e la finanza bandita con D.R. n. 2373/2021 del 09.09.2021 "

- President of the "Commissione esaminatrice per l'assegnazione di una borsa di studio avente ad oggetto attività di ricerca nell'Area 13/D STATISTICA E METODI MATEMATICI PER LE DECISIONI S.S.D. SECS-S06 (Metodi matematici dell'Economia e delle Scienze Attuariali e Finanziarie), titolo della borsa: "Tecniche di intelligenza artificiale per lo studio dei mercati energetici" da svolgersi presso il Dipartimento di Economia dell'Università G. d'Annunzio di Chieti-Pescara." 11/2023

- President of the "Commissione esaminatrice per l'assegnazione di una borsa di studio avente ad oggetto attività di ricerca nell'Area 13/D STATISTICA E METODI MATEMATICI PER LE DECISIONI S.S.D. SECS SECS-S06 (Metodi Matematici dell'Economia e delle Scienze Attuariali e Finanziarie), titolo della borsa: "Modelli matematici multi-stato per l'analisi dei dati finanziari ad alta frequenza" da svolgersi presso il Dipartimento di Economia dell'Università G. d'Annunzio di Chieti-Pescara." 02/2024

- Member of the “Procedura valutativa per la chiamata del dott.ssa Marta Biancardi ricercatore a tempo determinato B) del Dipartimento di Economia e Finanza ai sensi dell’art. 24, comma 5 della legge 30 dicembre 2010, n.240. Università degli studi di Bari Aldo Moro”
- Member and secretary of the “PROCEDURA VALUTATIVA PER LA CHIAMATA DI N. 1 PROFESSORE DI SECONDA FASCIA PER IL SETTORE CONCORSUALE _13/D2 – “Statistica Economica” SETTORE SCIENTIFICO DISCIPLINARE _SECS-S/03 “Statistica Economica” (DM 639/2024 GSD _13/STAT-02 “Statistica Economica” – SSD _STAT-02/A “Statistica Economica”) PRESSO IL DIPARTIMENTO DI ECONOMIA DELL’UNIVERSITÀ DEGLI STUDI “G. D’ANNUNZIO” DI CHIETI PESCARA, AI SENSI DELL’ART. 24, COMMA 5 DELLA LEGGE 240/2010 – BANDITA CON D.R. N. 1316/2024 DEL 18/06/2024.”
- External experts regarding promotion to professor in mathematics/applied mathematics with ref. no. 2025/1510, Mälardalen University, Sweden, May-June 2025.
- Member of the “Procedura di valutazione comparativa per titoli e discussione pubblica per il reclutamento presso il Dipartimento di Economia, Ingegneria, Società e Impresa (DEIM) di n. 1 ricercatore a tempo determinato ai sensi dell’art. 24, comma 3, lettera a), della Legge 240/2010, in regime di impegno a tempo definito.
- Gruppo Scientifico Disciplinare 13/STAT-04 *Metodi Matematici dell’economia e delle scienze attuariali e finanziarie*; Settore Scientifico Disciplinare STAT-04/A *Metodi Matematici dell’economia e delle scienze attuariali e finanziarie.*”

TEACHING

Undergraduate courses

- “Mathematical methods for data analysis” (96 hours, Department of Socio-Economic, Management, and Statistical Studies): 2025/2026
- “Mathematics” (undergraduate, 72 hours, Department of Economics, University G. d’Annunzio of Chieti-Pescara): since 2020/2021
- “Mathematical Models for decisions of investment” (undergraduate, 48 hours, Department of Economics, University G. d’Annunzio of Chieti-Pescara): 2019/2020; 2022/2023; 2023/2024; 2024/2025; 2025/2026
- “Principles of Mathematics” (undergraduate, 30 hours, University G. d’Annunzio of Chieti-Pescara): from 2005 to 2013; from 2015 to 2018;
- “Mathematics” (6 CFU, undergraduate, Department of Pharmacy, University G. d’Annunzio of Chieti-Pescara): from 2006 to 2013;
- “Mathematics and elements of statistics” (8 CFU, undergraduate, Department of Pharmacy, University G. d’Annunzio of Chieti-Pescara): 2014/15 – 2022/23;
- “Elements of statistics” (2 CFU, undergraduate, Department of Pharmacy, University G. d’Annunzio of Chieti-Pescara): 2023/24;
- “Mathematics for the experimental sciences” (3 CFU, undergraduate, Department of

Pharmacy, University G. d'Annunzio of Chieti-Pescara): 2009; 2012, 2013, 2014, 2016, 2017, 2018.

- "Statistics and Informatics for processing experimental data" (3 CFU, undergraduate, Department of Pharmacy, University G. d'Annunzio of Chieti-Pescara): 2019.

- "Additional learning requirements in mathematics (OFA)" (12 hours, undergraduate, Department of Pharmacy, University G. d'Annunzio of Chieti-Pescara): 2016/2017-2022/2023

- Teaching Assistant in Mathematics (undergraduate, degree programme in Chemistry and Pharmaceutical Sciences, Department of Pharmacy, University G. d'Annunzio of Chieti-Pescara): from 2006 to 2010.

- Teaching Assistant in Mathematics (undergraduate, degree programme in Economics, University LUISS Guido Carli of Rome): 2005.

PhD courses

- Credit Rating Modeling (PhD in Accounting, Management and Finance, 24 hours) 2015

- Statistics (PhD in Business and Behavioural Sciences, 28 hours) 2016

- Statistics (PhD in Business and Behavioural Sciences, 16 hours) 2017, 2018, 2019

Course: Classe di Abilitazione A47 Scienze Matematiche Applicate

- "Mathematical Finance 1" PERCORSI DA 30 CFU EX ART. 13 (PER SPECIALIZZATI E ABILITATI) PIANO DI STUDI CLASSE DI ABILITAZIONE A47 - Scienze matematiche applicate, 18 hours, University G. d'Annunzio of Chieti-Pescara, 2024

- "Mathematical Finance 2" PERCORSI DA 30 CFU EX ART. 13 (PER SPECIALIZZATI E ABILITATI) PIANO DI STUDI CLASSE DI ABILITAZIONE A47 - Scienze matematiche applicate, 18 hours, University G. d'Annunzio of Chieti-Pescara, 2024-2025

RESEARCH PROJECTS AND SUPERVISORY

Participation in Research projects

2026:

- Principal Investigator local unit of University of Chieti-Pescara for the project "Wind Energy under Stochastic Uncertainty and Reliability Evaluation" funded by the Alliance INGENIUM Research in risposta alla call "AAP Recherche ANR Ingenium 2026". Total project fund € 19.500,00.

2024:

- Principal Investigator local unit of University of Chieti-Pescara for the project "Reliability and Survival Analysis of Multi-State Random Systems: Theory and Applications" funded by the Alliance INGENIUM Research Group proposal. Total project fund € 20.000,00.

2022:

- Principal investigator for the project funded by the program MUR (Ministry of University and Research) PRIN (Research project of national Interest) 2022 n. 2022 ETEHRM "Stochastic models and techniques for the management of wind farms and power systems" € 320.294,00.

- Principal investigator "Un approccio matematico alla politica di controllo del ramp-rate nei parchi eolici" durata 1 anno. Fondi di ricerca di Ateneo "Università G. d'Annunzio" di

Chieti-Pescara

- Visiting Research finanziato dall'Indian Institute of Technology, New Dehli, Dipartimento di Matematica dal 17/08/2022 al 28/08/2022

2021:

- Principal investigator of the project (PI) "High-frequency finance" duration 1 year. Research fund "University G. d'Annunzio" of Chieti-Pescara

2020:

- Principal investigator of the project (PI) "Theory of semi-Markov processes" duration 1 year. Research fund "University G. d'Annunzio" of Chieti-Pescara

2019:

- Principal investigator of the project (PI) "Reliability measures for multi-state systems" duration 1 year. Research fund "University G. d'Annunzio" of Chieti-Pescara

2018:

- Principal investigator of the project (PI) "Mathematical Models of Poverty" duration 1 year. Research fund "University G. d'Annunzio" of Chieti-Pescara

2017:

- FFABR- "Fondo per il finanziamento delle attività di base di ricerca" MIUR grant.

- Member of the project titled "Young Investigator Training Program - 3rd Workshop Energy Finance Italia" proposed by the Dipartimento di Matematica "Tullio Levi Civita" University of Padova, Under evaluation by ACRI.

- Principal investigator of the project (PI) "Metodi stocastici per la gestione di un parco eolico" duration 1 year. Research fund "University G. d'Annunzio" of Chieti-Pescara

2016:

- Principal investigator of the project (PI) "Stochastic Finance and Memory" duration 1 year. Research fund "University G. d'Annunzio" of Chieti-Pescara

2015:

- Grant "0000012765 Université de Reims Champagne-Ardenne" Visiting Professor at the "Laboratoire de Mathématiques de Reims EA4535" France. From 19/05/2015 to 26/05/2015

- Principal investigator of the project (PI) "Asymptotic results for indexed semi-Markov chains" duration 1 year. Research fund "University G. d'Annunzio" of Chieti-Pescara

2014:

- PI "Multivariate semi-Markov models and applications" duration 1 year. Research fund "University G. d'Annunzio" of Chieti-Pescara

2013:

- PI "Long memory semi-Markovian models" duration 1 year. Research fund "University G. d'Annunzio" of Chieti-Pescara

2012:

- PI Grant "Federation Normandie Mathématiques FR CNRS 3335" Visiting Professor at the "Laboratoire de Mathématiques Raphaël Salem", Université de Rouen (France) and "Laboratoire de Mathématiques Nicolas Oresme" Université de Caen (France). From 09/03/2012 to 23/03/2012 and from 03/05/2012 to 17/05/2012.

- PI "Long memory semi-Markovian models" duration 1 year. Research fund "University G. d'Annunzio" of Chieti-Pescara

2011:

- PI Grant “Federation Normandie Mathematiques FR CNRS 3335” Visiting Professor at the “*Laboratoire de Mathématiques Raphaël Salem*”, Université de Rouen (France) and “*Laboratoire de Mathématiques Nicolas Oresme*” Université de Caen (France). From 23/10/2011 to 12/11/2011

- PI “Higher orders semi-Markov chains and their applications” duration 1 year. Research fund “University G. d'Annunzio” of Chieti-Pescara

2010:

- PI “Generalized semi-Markov processes and applications” duration 1 year. Research fund “University G. d'Annunzio” of Chieti-Pescara

2008:

- Member of the Unit of Rome PRIN 2008 “Risparmio previdenziale e benefici pensionistici privati: scelte individuali, rischi per il gestore”. PI: prof. E. Pitacco University of Trieste. Duration 2 years.

2006:

- Member of the Unit of Rome PRIN 2006 “La protezione del reddito contro I rischi longevità e salute: analisi attuariale, finanziaria ed economica dei benefici pensionistici e previdenziali. Evoluzione e prospettive del mercato”. PI: prof. E. Pitacco University of Trieste. Duration 2 years.

2004:

- Member of the Unit of Rome PRIN 2004 “Metodi e strumenti attuariali e finanziari per l'analisi e la gestione dei rischi nei prodotti assicurativi vita e nei fondi pensione”. PI: prof. E. Pitacco University of Trieste. Duration 2 years

2003:

- 30/09/2003 – 23/12/2003 Visiting Researcher at the “*Department of Mathematics and Physics*”, Malardalen University of Vasteras (Sweden). Supervisor Prof. Dmitrii S. Silvestrov.

- 21/01/2003 – 26/06/2003 Visiting Researcher at the “*Département de Génie Informatique*”, Equipe des Mathématiques appliquées, Université de Technologie de Compiègne (France). Supervisor Prof. Nikolaos Limnios.

2002:

- Member of the Unit of Rome PRIN 2002 “Specificazione e stima di modelli di pensionamento e relativa valutazione del fondo”. PI: prof. E. Pitacco University of Trieste. Duration 2 years.

Supervision of Ph.D. Student and research groups

- Dr. Giovanni Salvi, Sapienza Università di Roma, Scuola di Dottorato in Economia, Dottorato di Ricerca in Matematica per le applicazioni Economico-Finanziarie XXV ciclo. Titolo della tesi “On Semi-Markov Processes and Financial Applications. (2010-2012). Co-supervision with Prof. Raimondo Manca.

- Dr. Flavio Pratico, Università dell'Aquila, Dottorato di Ricerca in Ingegneria Meccanica, Energetica e Gestionale XXVII ciclo, Titolo della tesi “Wind Speed Modeling Through Semi-Markov Models”. (2012-2014). Co-supervision with Prof. Filippo Petroni.

- Dr. Riccardo De Blasis, Università di Chieti-Pescara, Dottorato di Ricerca in Accounting

- Management and Finance, XXXI ciclo. (2015 – 2019)
- Dr. Stefania Scocchera, Università di Chieti-Pescara, Dottorato di Ricerca in Accounting Management and Finance, XXXI ciclo. (2015 – 2019)
 - Dr. Bice Di Basilio, Università di Chieti-Pescara, Dottorato di Ricerca in Business and Behavioural Sciences, XXXIII ciclo. (2017 – 2021)
 - Dr. Salvatore Vergine, Università di Chieti-Pescara, Dottorato di Ricerca in Business and Behavioural Sciences, XXXV ciclo. (2019 – 2022)
 - Dr. Veronica Vigna, Università di Chieti-Pescara, Dottorato di Ricerca in Business and Behavioural Sciences, XXXVII ciclo. (2021 – 2024)
 - Dr. Pegah Mahdavi, Università di Chieti-Pescara, Dottorato di Ricerca in Business and Behavioural Sciences, XXXIX ciclo. (2023/24 – to date)
 - Dr. Bice Di Basilio, Università di Chieti-Pescara, One year Postdoc fellowship, 01/09/2022 - 31/08/2023.
 - Dr. Cristiano Baldassari, Università di Chieti-Pescara, research scholarship, 01/11/2023 - 29/02/2024.
 - Dr. Bice Di Basilio, Università di Chieti-Pescara, research scholarship, 01/02/2024 – 12/06/2024.

Participation in Ph.D. Thesis Committees

- Rinaldi Marco, University “La Sapienza” of Rome, Ph.D. in Mathematics for Economic-Financial Applications
- Pantanella Alexandre, University “La Sapienza” of Rome, Ph.D. in Mathematics for Economic-Financial Applications
- Martire Antonio, University “La Sapienza” of Rome, Ph.D. in Mathematics for Economic-Financial Applications
- Ferrari Giorgio, University “La Sapienza” of Rome, Ph.D. in Mathematics for Economic-Financial Applications
- De Angelis Tiziano, University “La Sapienza” of Rome, Ph.D. in Mathematics for Economic-Financial Applications
- Ragno Costantino, University of Camerino, Ph.D. in “Science and Technology - Mathematics” (2019)
- Corona Dario, University of Camerino, Ph.D. in “Science and Technology - Mathematics” (2019)
- Jean-Paul Murara, Malardalen University of Vasteras, Sweden, Ph.D. In “Mathematics/Applied mathematics” October 04, (2019) with the role of “Opponent”
- Asaph Keikara Muhumuza, Malardalen University of Vasteras, Sweden, Ph.D. In “Mathematics/Applied mathematics” December 14, (2020) with the role of “Regular committee member”
- Benard Abola, Malardalen University of Vasteras, Sweden, Ph.D. In Mathematics/Applied mathematics” December 14, (2020) with the role of “Supplement committee member”.
- Marko Dimitrov, Malardalen University of Vasteras, Sweden, Ph.D. In

“Mathematics/Applied mathematics” November 29, (2024) with the role of “Opponent”

- Daniele Mancinelli, University “La Sapienza” of Rome, Ph.D. in Models for Economics and Finance
- Marco La Gamma, University “La Sapienza” of Rome, Ph.D. in Models for Economics and Finance
- Sara Spadaccini, University “La Sapienza” of Rome, Ph.D. in Models for Economics and Finance

RESEARCH

Main interests

Stochastic Processes (Markov processes, Semi-Markov processes and generalizations, Storage Impulsive Processes, Nonparametric estimation of functionals of Markov and semi-Markov processes, Entropic measures for stochastic processes);

Financial Mathematics (Credit rating modelling; High frequency finance; Fundamental analysis; Derivatives; Interest rates modelling);

Insurance Mathematics (Disability insurance; Risk Theory);

Mathematical Economics (Income inequality modelling; Poverty modelling and estimation);

Reliability Theory (Maintenance models; Performability models; Age-usage models; Single-use reliability models);

Renewable energies (Wind speed and energy modelling; Wind energy risk management; PV modelling, renewable energy integration).

HONOURS AND AWARDS

- 2012 The article “First and second order semi-Markov chains for wind speed modeling” received the “Best paper awards for young scientists” to the 2nd Stochastic Modeling techniques and data Analysis (SMTDA 2012) International Conference. The research was presented by Dr. Flavio Pratico.

- 2011 The article “Immigration effects on Economic System through Dynamic Inequality Indices” received the “Outstanding Research Award” to the Global Conference on Business and Finance. The research was presented by Prof. Giuseppe Di Biase

PUBLICATIONS

Books

[3] “Algebra Lineare per L’Economia” (joint with Castellucci N.) ISBN: 9791224042839 242 pages youcanprint 2025.

[2] “Semi-Markov Migration Models for Credit Risk” (joint with Di Biase G., Janssen, J., Manca R.) ISBN: 978-1-84821-905-2 316 pages May 2017, Wiley-ISTE

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[18] "Markov Processes for the Management of a Microgrid" (joint with S. Vergine, C. Alvarez-Arroyo, J.M. Escano and L. Alvarado-Barrios) in *Theory and Applications of Time Series Analysis*, (O. Valenzuela et al. Eds) ISBN: 978-3-031-17819-1 (Contributions to Statistics, Springer Nature Switzerland) pp. 189-206 (2023)

[17] "An Econometric Analysis of Drawdown Based Measures" (joint with B. Di Basilio, F. Petroni and F. Gismondi) in *Stochastic Processes, Statistical Methods, and Engineering Mathematics*, volume 408 (Eds. A. Malyarenko, Y. Ni, M. Rancic, S. Silvestrov) ISBN: 978-3-031-17819-1 (Springer Proceedings in Mathematics & Statistics, Inc.) pp. 489-510, (2022)

- [16] “Entropy Measures for Credit Sovereign Ratings: The European Union Case” (joint with De Blasis, R. and B. Di Basilio) in Advances in Business and Management, volume 19 (Eds. William D. Nelson) ISBN: 978-1-68507-877-5 (NOVA Science Publishers, Inc.) pp. 115-129, (2022)
- [15] “A review of the Dividend Discount Model: from deterministic to stochastic models” (joint with De Blasis, R.) in Statistical Topics and Stochastic Models for Dependent Data with Applications, (Eds. Vlad Stefan Barbu, Nicolas Vergne) ISBN: 978-1-786-30603-6 (ISTE Wiley) pp. 59-80
- [14] “A New Approach to the Modeling of Financial Volumes” (joint with Gismondi, F. and Petroni F.) In Stochastic Processes and Applications, Eds: Silvestrov, Sergei, Malyarenko, Anatoliy, Rancic, Milica, Springer Proceedings in Mathematics & Statistics, vol 271, DOI DOI10.1007/978-3-030-02825-1_15 Chapter 15, pp. 363-373, Springer International Publishing AG 2018
- [13] “Decision model of wind turbines maintenance planning” (joint with Petroni F. and Sobolewski R.) In Contemporary Complex Systems and Their Dependability, Eds: Zamojski W., Mazurkiewicz J., Sugier J., Walkowiak T., Kacprzyk J.. Advances in Intelligent Systems and Computing 761, DOI: 10.1007/978-3-319-91446-6_41 pp. 440-450, Springer Verlag 2019 ISBN: 978-331991445-9
- [12] “Maintenance of Wind Turbine Scheduling Based on Output Power Data and Wind Forecast” (joint with Petroni F. and Sobolewski R.) In Advances in Dependability Engineering of Complex Systems, Eds: W. Zamojski et al., Advances in Intelligent Systems and Computing 582, DOI 10.1007/978-3-319-59415-6_11 Chapter 11, pp. 106-117, Springer International Publishing AG (2017)
- [11] “On a stochastic extension of the Herfindahl-Hirschman index” (joint with G. Di Biase and R. Manca) In New Perspectives on Stochastic Modeling and Data Analysis, Eds: J. Bozeman, V. Girardin and C. H. Skiadas, pp. 49-61 (2014) ISAST, ISBN 978-618-80698-7-9
- [10] “Forecasting wind speed financial return” (joint with F. Petroni and F. Prattico). In New Perspectives on Stochastic Modeling and Data Analysis, Eds: J. Bozeman, V. Girardin and C. H. Skiadas, pp 97-112, (2014) ISAST, ISBN 978-618-80698-7-9
- [9] “Disability Insurance Claims Study by a Homogeneous Discrete Time Alternating Renewal Process” (joint with F. Gismondi, J. Jacques and R. Manca) In Modern Problems of Insurance Mathematics, Eds: D. Silvestrov and A. Martin-Lof, Springer, pp 187-196, (2014) Springer, ISBN 978-3-319-06652-3
- [8] "Semi-Markov Models in High Frequency Finance: A Review" (joint with F. Petroni and F. Prattico) Eds: F. Petroni, F. Prattico and G. D'Amico, In Stock Markets: Emergence, Macroeconomic Factors and Recent Developments pp. 175-192 Nova Science Publisher, Series: Economic Issues, Problems and Perspectives, (2013) ISBN: 978-1-62808-751-2

- [7] "Dynamic Concentration/Inequality Indices of Economic Systems" (joint with Di Biase G) Eds: C.A. Bolucea, V. Mladenov, E. Pop, M. Leba, N. Mastorakis In *Recent Advances in Applied Mathematics* pp. 312-316 WSEAS Press, (2009), ISSN: 1790-2769, ISBN: 978-960-474-138-0
- [6] "Semi-Markov Backward Credit Risk Migration Models Compared with Markov Models" (joint with Di Biase G., Janssen J., Manca R.) Eds: P. Pardalos, N. Mastorakis, V. Mladenov and Z. Bojkovic, In *Proceedings of the 3rd International Conference on Applied Mathematics, Simulation, Modeling* pp. 112-116 WSEAS Press, (2009), ISSN: 1790-5117, ISBN: 978-960-474-147-2
- [5] "The Dynamic behaviour of single-unireducible non-homogeneous Markov and semi-Markov chains"(joint with Janssen J., and Manca R.) In Eds. A. Naimzada, S. Stefani, A. Torriero, In *Networks: Topology and Dynamic Lectures Notes in Economic and Mathematical Systems*, vol 613, pp. 195-211, (2009), Springer-Verlag, ISBN 978-3-540-68407-7
- [4] "An application of Markov Reward Processes to the Italian Bonus-Malus System" (joint with G. De Medici) Eds: Angela C, Carrillo Menendez S., Micocci M., Navarro Arribas E., Ottaviani R. and Pressacco F. In *New Frontiers in Insurance and Bank Risk Management* chapter 4, pp. 43-54, 2009, ISBN: 978-88-386-6061-0, McGraw-Hill Italia.
- [3] "HIV Evolution through Two Different Temporal Scales According to Non-Homogeneous Semi-Markov Models" (joint with Di Biase G., Janssen J., Manca R.) Eds: L. Sakalauskas, C. Skiadas and E.K. Zavadskas In *Proceedings of the XIII International Conference "Applied Stochastic Models and Data Analysis"* pp. 473-476 June 30-July 3, (2009), Vilnius, Lithuania ISBN: 978-9955-28-463-5
- [2] "Homogeneous and Non-Homogeneous Semi-Markov Backward Credit Risk Migration Models" (joint with Di Biase G., Janssen J., Manca R.) Ed. Patrick N. Catlere, In *Financial Hedging* (2009) Nova Science Publishers ISBN: 978-1-60876-670-3
- [1] "Credit risk migration semi-Markov models: a reliability approach" (joint with J. Janssen, R. Manca) Eds: J. Janssen and P. Lenca In *Proceedings of the XI Applied Stochastic Models and Data Analysis Symposium*, pp. 950-957 (2005), ENST Bretagne Technopole, Brest

Abstract in review

- [3] "A reward semi-Markov process with memory for wind speed modelling" (joint with F. Petroni, F. Prattico) In GEOPHYSICAL RESEARCH ABSTRACTS - ISSN:1607-7962 (2012).
- [2] "Indexed semi-Markov process for wind speed modeling" (joint with F. Petroni, F. Prattico) In GEOPHYSICAL RESEARCH ABSTRACTS - ISSN:1607-7962 (2012).
- [1] "First and second order semi-Markov chains for wind speed modeling" (joint with F. Petroni, F. Prattico) In GEOPHYSICAL RESEARCH ABSTRACTS - ISSN:1607-7962 (2012).

Editorial activity

[9] Member of the Editorial board of the journal “Energies” (ISSN 1996-1073, MDPI, since March 2020)

[8] Member of the Editorial board of the journal “Mathematical and Computational Applications” (ISSN 2297-8747), MDPI, since March 2019

[7] Member of the Editorial board of the journal “Communications on Stochastic Analysis” ISBN: 0973-9599, Serials Publications, since February 2020

[6] Special Issue in “Energies” dedicated to the topic “Stochastic Modeling of Wind Speed and Energy Production” Eds: Guglielmo D'Amico and Filippo Petroni, MDPI, (2020).

[5] Special Issue in “Communications in Statistics – Theory Methods” dedicated to the “International Conference SMTDA2016” Eds: Guglielmo D'Amico, Sally McClean, and Christos Skiadas, Taylor and Francis, (2019).

[4] “Theory and Practice of stochastic models and data analysis” Special Issue in Communications in Statistics – Theory Methods Eds: Guglielmo D'Amico, Raimondo Manca and Sally McClean, Taylor and Francis (2016).

[3] “Stock Markets: Emergence, Macroeconomic Factors and Recent Developments” (joint with F. Petroni, F. Praticco) Nova Science Publisher, Series: Economic Issues, Problems and Perspectives Pub. Date: 2013 - 4th Quarter ISBN: 978-1-62808-751-2

[2] “PROCEEDINGS ASMDA 2011” (joint with G Di Biase, J Janssen, R Manca) Edizioni ETS Publisher, ISBN: 97888467-3045-9

[1] Reviewer Editor of the journal “Frontiers in Applied Mathematics and Statistics” speciality section “Mathematical Finance” from October 29, 2014 to March 10, 2020

Research presentations

2026:

- The 5th International Symposium on Markov and Semi-Markov Processes and Related Fields: Theory and Applications, 19-22 May 2026 Hammamet (Tunisia) Invited talk (Plenary)
- The 10th International Conference on Risk Analysis “ICRA10” 22-24 September 2025, Patras, Greece
- The final meeting PRIN2022 project 2022ETEHRM_01 CUP: D53D23006470006 “Stochastic models and techniques for the management of wind farms and power systems” Pescara, Italy, February 09-10 2026

- The 11th Workshop of Energy Finance Italia, Padova, February 02-04, 2026

2025:

- The 5th International Conference on “Statistical Modeling with Applications” (The Σ statMod2025) 26-28 September 2025, Piraeus, Greece
- The 10th International Conference on Risk Analysis “ICRA10” 22-24 September 2025, Patras, Greece
- The 19th International Joint Conference on Computational and Financial Econometrics and Computational and Methodological Statistics (CFE-CMStatistics 2025) Hybrid Conference, Birkbeck, University of London, UK 13-15 December, 2025
- The 10th Workshop of Energy Finance Italia, Viterbo, February 10-12, 2025
- The 26nd Conference of the Romanian Society of Probability and Statistics, Bucharest, May 23 - 24, 2025, Invited talk (plenary)
- Workshop “Modeling for Energy Systems and Finance” July 14 2025, Taranto, Italy, Invited talk

2024:

- The 4th International Conference on “Statistical Modeling with Applications” (The Σ statMod2024), September 24-25, 2024, Belgrade, Serbia
- The 4th Italian Meeting on Probability and Mathematical Statistics, 10 - 14 June, 2024, Rome, Italy
- The 25nd Conference of the Romanian Society of Probability and Statistics, Timisoara, May 10 - 11, 2024, Invited talk
- Workshop “Managing meteorological risk: crossroads between insurance, statistics, and finance”, December 17-18 2024, Università Cattolica del Sacro Cuore, Piacenza, Invited talk Σ statMod2025

2023:

- The 20th Conference of the Applied Stochastic Models and Data Analysis International Society (ASMDA 2023) 06 - 09 June, 2023 Heraklion, Crete, Greece
- The 35th Panhellenic Statistics Conference, Greek Statistical institute Conference, 25-28 May 2023, Athens, Greece.
- Statistical Modeling with Applications (Σ statMod2023) September 29-30, 2023; Bucharest, Romania, Invited talk

2022:

- The VII Energy Finance Italia workshop (EFI 2022), Napoli, 10 - 11 February, 2022
- The 7th Stochastic Modeling Techniques and Data Analysis Conference (SMTDA 2022) Conference, 07-10 June 2022, Athens, Greece.
- The 8th International Conference on Time Series and Forecasting (ITISE 2022), 27-30 June 2022, Gran Canaria, Spain.
- Statistical Modeling with Applications (Σ statMod2022) October 14-15, 2022; Bucharest, Romania, Invited talk
- Seminar, Indian Institute of Technology, New Dehli, Department of Mathematics, August 24 2022, New Dehli, India. Invited talk

2021:

- The 19th Conference of the Applied Stochastic Models and Data Analysis International Society (ASMDA 2021) 01 - 04 June, 2021 Athens, Greece
- The 2nd International workshop “Statistical Modeling with Applications (StatMod2021)” December 3-4, 2021, Rouen, France, Invited talk.
- Workshop on “Quantitative Methods for Intangibles Evaluation” October, 01, 2021 Ancona, Italy, Invited talk.
- International webinar series on “Applications of stochastic models and queueing theory” October, 29, 2021 Department of Mathematics, Central University of Rajasthan, India, Invited talk.

2020:

- The 1st International workshop “Statistical Modeling with Applications (StatMod2020)” November 6-7, 2020, Bucharest, Romania
“Gheorghe Mihoc-Caius Iacob” Institute of Mathematical Statistics and Applied Mathematics, Bucharest, Romania

2019:

- The 22nd Conference of the Romanian Society of Probability and Statistics, Bucharest, May 10 - 11, 2019
- The 11th International Conference on Mathematical Methods in Reliability (MMR2019) 3 - 7 June, 2019 in Hong Kong
- The 18th Conference of the Applied Stochastic Models and Data Analysis International Society (ASMDA 2019) 11 - 14 June, 2019 in Firenze, Italy
- The 2th Italian Meeting on Probability and Mathematical Statistics, 17 - 20 June, 2019 in Vietri sul Mare, Italy
- The International Conference on Financial and Energy Markets: Modeling and Simulation (FEMMS 2019) 20 - 22 June, 2019 in Cagliari, Italy Keynote.
- The 43th Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2019)”, September 09 - 11, 2019 Perugia, Italy.
- The 2th International Conference on Stochastic Processes and Algebraic Structures (SPAS2019) September 30 - October 02, 2019 Vasteras, Sweden, Keynote.
- Workshop on “Quantitative Methods for Intangibles Evaluation” December, 13, 2019 Ancona, Italy, Invited talk.

2018:

- The 5th Stochastic Modeling Techniques and Data Analysis Conference (SMTDA 2018) Conference, 12-15 June 2018, Chania, Greece
- The XLII Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2018)”, September 13-15, 2017 Napoli, Italy.
- International Conference DEPCOS2018, Brunow, Poland, 02 - 06 July 2018
- 9th International Workshop on Applied Probability, Budapest, Hungary, 18th - 21th June 2018
- Workshop STODEP2018, Rouen, France, October 3-5, 2018

2017:

- The 17th Applied Stochastic Models and data Analysis Conference (AMASES 2017)

Conference, June 06 - 09, 2017 London, UK

- The XLI Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2017)", September 14-16, 2017 Cagliari, Italy.
- The International Conference on Stochastic Processes and Algebraic Structures (SPAS2017) October 04 - 06, 2017 Vasteras-Stockholm, Sweden.
- Seminar, Università del Salento, Dipartimento di Scienze dell'Economia, October 18 2017, Lecce, Italy.

2016:

- The 4th Stochastic Modeling Techniques and Data Analysis Conference (SMTDA 2016) Conference, 01-04 June 2016, La Valletta, Malta.
- Eighth International Workshop on Applied Probability (IWAP2016), June 20 - 23, 2016 Toronto, Canada.
- International Workshop on Computational Economics and Econometrics (Iwcee16) June 30 – July 01, Keynote.
- The XL Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2016)", September 15-17 2016 Catania, Italy.

2015:

- The XVI Applied Stochastic Models and Data Analysis Conference (ASMDA 2015)", Pireus, Greece 30th June - 04th July 2015
- Seminar, Université de Reims Champagne-Ardenne, Laboratoires de Mathématiques, May 21 2015, Reims, France.

2014:

- "The VI International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF 2014)", April 22 - 24 2014 Vietri sul Mare, Italy.
- "The III Stochastic Modeling Techniques and Data Analysis Conference (SMTDA 2014)", June 10-14 2014 Lisbon, Portugal.
- "The XXXVIII Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2014)", Università Mediterranea di Reggio Calabria, September 04 - 06 2014 Reggio di Calabria, Italy.

2013:

- "The XV Applied Stochastic Models and Data Analysis Conference (ASMDA 2013)", June 25 - 28 2013, Mataró (Barcelona), Spain.
- "The XXXVII Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2013)", Università dell'Insubria, Stresa (Verbania), Italy.
- "International Cramér Symposium on Insurance Mathematics" Stockholm, Sweden.

2012:

- "The II Stochastic Modeling Techniques and Data Analysis Conference (SMTDA 2012)", Chania, Greece.
- "European Geophysical Union, General Assembly (EGU 2012)", Vienna, Austria.
- "The XXXVI Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2012)", Università degli Studi di Foggia, Vieste, Italy.
- "Probability Theory and its Applications", Moscow, Russian.
- "Seminar: Groupe de travail en Statistique", Université de Rouen, Laboratoire de Mathématiques Raphael Salem, May 11, 2012, Rouen, France

- “Seminar, Université de Caen - Basse Normandie, Laboratoire de Mathématiques Nicolas Oresme, March 12, 2012, Caen, France.

2011:

- “The XIV Applied Stochastic Models and Data Analysis Conference (ASMDA 2011)”, University “La Sapienza” of Rome, Rome, (Italy).
- “The XXXIIV Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2011)”, Università degli Studi di Pisa, Italy.
- “Markov & semi-Markov Processes & Related Fields (MSMPRF 2011)”, Chalkidiki, Greece.
- “Seminar: Groupe de travail en Statistique”, Université de Rouen, Laboratoire de Mathématiques Raphael Salem, November 03, 2011, Rouen, France
- “Seminar: Entropie, mots, stat”, Université de Caen - Basse Normandie, Laboratoire de Mathématiques Nicolas Oresme, November 9, 2011, Caen, France.

2010:

- “V International Workshop on Applied Probability (IWAP 2010)” Universidad Carlos III de Madrid, Colmenarejo, Madrid, Spain.
- “Stochastic Modeling Techniques and Data Analysis International Conference (SMTDA 2010)”, Chania, Greece.
- “Fourth International Conference Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF 2010)”, Ravello, Italy.
- “The International Symposium on Stochastic Models in Reliability Engineering, Life Sciences and Operations Management (SMRLO 2010)”, Shamoon College of Engineering, Beer Sheva, Israel.
- “The XXXIII Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2010)”, Università degli Studi di Macerata, Macerata, Italy.

2009:

- “The XIII Applied Stochastic Models and Data Analysis Conference (ASMDA 2009)”, Vilnius Gediminas Technical University, Vilnius (Lithuania).
- “Seminar: Strategy and Stochastics”, University LUISS, Roma, Italy
- “The XXXII Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2009)”, Università degli Studi di Parma, Parma, Italy.
- “III International Symposium on Semi-Markov Processes Theory and Applications 2009”, Università degli Studi di Cagliari, Cagliari, Italy.

2008:

- “IV International Workshop on Applied Probability (IWAP 2008)”, Université de Technologie de Compiègne, France
- “Seminar: Networks, Topology and Dynamics”, University Bicocca, Milano (Italy)
- “The XXXI Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2008)”, Università degli Studi di Trento, Trento, Italy.
- “X Spanish-Italian Congress of Financial and Actuarial Mathematics 2008”, Università degli Studi di Cagliari, Cagliari, Italy.

2007:

- “The XII Applied Stochastic Models and Data Analysis Conference (ASMDA 2007)”, Chania (Greece).

- “The XXX Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2007)”, Università degli Studi del Salento, Lecce, Italy.

2006:

- “III International Workshop on Applied Probability (IWAP 2006)”, University of Connecticut, Storrs, Connecticut, USA.
- “The XXX Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2006)”, Università degli Studi di Trieste, Trieste, Italy.

2005:

- “The XI Applied Stochastic Models and Data Analysis Conference (ASMDA 2005)”, Université de Bretagne Occidentale, Brest, France.
- “The XXIX Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2005)”, Università degli Studi di Palermo, Palermo, Italy.
- “VII Spanish-Italian Congress of Financial and Actuarial Mathematics 2005”, Verbania, Italy.

2004:

- “The XXXIV Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2004)”, Università degli Studi di Modena e Reggio Emilia, Modena, Italy.
- “8-th International Congress on Insurance: Mathematics & Economics (IME2004)”, University LUISS, Roma, Italy

2003:

- “The XXXVIII Congress of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES 2003)”, Università degli Studi di Cagliari, Cagliari, Italy.

Conferences and Symposia organization

- Member of the Scientific Committees of the "5th International Symposium International Symposium on Markov and Semi-Markov Processes and Related Fields: Theory and Applications, 19-22 May 2026 Hammamet (Tunisia)
- Member of the Scientific Committee of the “Applied Stochastic Models and Data Analysis (ASMDA) International Conference” since 2013
- Member of the Scientific Committee of the “Stochastic Modeling Techniques and Data Analysis (SMTDA) International Conference” since 2014
- Member of the Scientific Committee of the International Conference “Statistical Modeling with Applications (StatMod)” since 2022
- Member of the Steering Committee of the International Conference “Statistical Modeling with Applications (StatMod)” since 2025
- Organizer of the special session “Stochastic Models for Insurance and Energy” at “The III Stochastic Modeling Techniques and Data Analysis Conference (SMTDA 2014)”, June 10-14 2014 Lisbon, Portugal.
- Co-organizer of the special session “Risk Models and Applications” at the International Cramér Symposium on Insurance Mathematics, June 11 – 14, 2013, Stockholm.
- Co-organizer of the special session “Markov and Semi-Markov Risk Models” at the

International Cramér Symposium on Insurance Mathematics, June 11 – 14, 2013, Stockholm.

- Organizer of the special session “Semi-Markovian based models for finance, insurance and economics” at the “The XV Applied Stochastic Models and Data Analysis Conference (ASMDA 2013)”, June 25 - 28 2013, Mataró (Barcelona), Spain.
- Organizer of the special session “Financial and Actuarial Models” at “The II Stochastic Modeling Techniques and Data Analysis Conference (SMTDA 2012)”, Chania, Greece.
- Member of the Organizing and Scientific Committees, "XIV Applied Stochastic Models and Data Analysis (ASMDA 2011) International Conference ", Rome (Italy).
- Member of the Organizing and Scientific Committees, "III International Symposium on Semi-Markov Models - Theory & Applications", Cagliari (Italy).

Reviewing

Ad hoc referee for journals:

Abstract and Applied Analysis; Annals of Finance; Annals of Operations Research; Applied Mathematics and Computation; Applied and Computational Mathematics; Applied and Soft Computing; Applied Mathematics and Computation; Applied Stochastic Models in Business and Industry; Automatika; Carpathian Journal of Mathematics; Communications in Nonlinear Science and Numerical Simulation; Communications in Statistics: Simulation and Computation; Communications in Statistics: Theory and Methods; Computational Economics; Computational Management Science; Economic Modelling; Entropy; European Journal of Actuarial Sciences; European Journal of Operational Research; Financial Innovation; Fuzzy Sets and Systems; Hacettepe Journal of Mathematics and Statistics; IEEE Transactions on Reliability; IIE Transactions; IMA Journal of Management Mathematics; Insurance: Mathematics and Economics; International Journal of Electrical Power and Energy Systems; International Journal of Finance and Economics; International Journal of Mathematical, Engineering and Management Sciences; Journal of Applied Statistics; Journal of Computational and Applied Mathematics; Journal of Economic and Administrative Sciences; Journal of Mathematics and Statistics; Journal of Multivariate Analysis; Journal of Nonparametric Statistics; Journal of Statistical Theory and Practice; Journal of Risk Finance; Journal of the Operational Research Society; Journal of Wind Engineering and Industrial Aerodynamics; Linear Algebra and its Applications; Mathematics; Methodology and Computing in Applied Probability; Modern Stochastics: Theory and Applications; Nature Human Behavior; OPSEARCH; Physica A: statistical mechanics and its applications; Reliability Engineering and System Safety; Revista Ingenieria; Risks; Software Quality Journal; Statistica Neerlandica; Statistical Methods & Applications; Statistics and Operations Research Transactions; Symbiosis Open Access Journal of Aids Research; Theory of Probability and Mathematical Statistics;

Reviewing for Archives

Mathematical Reviews;

PROFESSIONAL MEMBERSHIPS

- Member of the A.M.A.S.E.S. (The Italian Association of Mathematics Applied to Economic and Social Sciences), 2003 – to date.
- Member of the UMI (Unione Matematica Italiana), 2020 – 2023
- Member of the UMI's group "PRISMA" (Probability In Statistics, Mathematics and Applications), 2020 – 2023
- Member of the Energy Finance Italia 2022 – to date

LANGUAGES

Italian, English, French.

Dichiarazione sostitutiva di certificazioni/dell'atto di notorietà

(Artt. 46 e 47 del D.P.R. 28 dicembre 2000, n. 445)

Il sottoscritto Guglielmo D'Amico, nato a Castel di Sangro (AQ) il 31/12/1976, residente in Quadri Via Benedetto Croce n. 153, a conoscenza di quanto prescritto dall'art. 76 del D.P.R. 28 dicembre 2000 n. 445, sulla responsabilità penale cui può andare incontro in caso di falsità in atti e di dichiarazioni mendaci, nonché di quanto prescritto dall'art. 75 del D.P.R. 28 dicembre 2000 n. 445, sulla decadenza dai benefici eventualmente conseguenti al provvedimento emanato sulla base di dichiarazioni non veritiere, ai sensi e per gli effetti del citato D.P.R. n. 445/2000 e sotto la propria personale responsabilità:

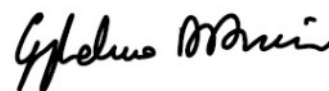
D I C H I A R A

che tutte le informazioni contenute nel proprio curriculum vitae sono veritiere.

Letto, confermato e sottoscritto.

Pescara, lì 08 Maggio 2026

il dichiarante



Autorizzo il trattamento dei dati personali contenuti nel mio curriculum vitae in base art. 13 del D. Lgs. 196/2003.