Anna Maria Gambaro

ADDRESS
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NATIONALITY
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DATE OF BIRTH
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Education

PH. D. PROGRAM IN MATHEMATICAL FINANCE
January 2014 – December 2016
"Università degli studi di Milano Bicocca", faculty of Statistic and Quantitative Methods (DiSMeQ).

VISITING PERIOD - PH. D. PROGRAM IN MATHEMATICAL FINANCE
February 2015 – June 2015
"Cass Business School – City University, London", faculty of Finance.

MASTER DEGREE IN PHYSICS
October 2010- Luglio 2012
"Università degli studi di Milano", faculty of mathematics, physics and natural sciences.
110/110 cum laude

BACHELOR DEGREE IN PHYSICS
September 2007 - October 2010
"Università degli studi di Milano", faculty of mathematics, physics and natural sciences.
110/110 cum laude

HIGH SCHOOL DIPLOMA
2002 -2007
Liceo scientifico Statale "A. Antonelli", Novara

Work Experiences

UNIVERSITÀ DEL PIEMONTE ORIENTALE .
dipartimento di Studi per l'Economia e l'Impresa (DISEI), via Perrone 18, Novara
Post-Doctoral fellowship
January 2017 – now
Research project about interest rate and credit models applied to finance and insurance

PRICE WATERHOUSE COOPERS ADVISORY S.P.A.
via Monte Rosa 91, Milano
Apprenticeship
September 2012 – January 2014
Analysis and pricing of complex financial products (Derivatives contracts, structured securities).

PRICE WATERHOUSE COOPERS ADVISORY S.P.A.
via Monte Rosa 91, Milano
Internship
March 2012 – June 2012
Analysis and pricing of complex financial products (Derivatives contracts, structured securities).

MEDIOBANCA S.P.A.
Piazzetta Cuccia 1, Milano
Internship
October 2011 - March 2012
Financial Engineering group: extending the C++ library for new pricing models. Support activities of daily pricing and group planning.

Publications - Working Papers

"Approximate pricing of swaptions in affine and quadratic models" joint work with R. Caldana and G.Fusai, *Quantitative Finance*, March 2017

"Accurate pricing of swaptions via Lower Bound" Springer volume: "Recent advances in Commodity and Financial Modeling" editors G. Zambruno e S. Stefani

"Quantitative assessment of common practice procedures in the fair evaluation of insurance contracts", joint work with R. Casalini, G. Fusai and A. Ghilarducci, working paper, available at https://papers.ssrn.com/sol3/papers2.cfm?abstract_id=2872184

"HJM multiple-curve model with time-changed Lévy processes", joint work with L. Ballotta and G. Fusai, working paper

It and Programming Skills

Computer languages
Matlab, C, C++ and basic knowledge of VBA

Financial software
Experience of derivatives pricing and market data analysis with Bloomberg and Murex

Office package
Excel, Word, Power Point

Languages

Italian
native language

English
professional working proficiency

French
limited working proficiency

Teaching Experiences

Università Commerciale Luigi Bocconi
Teacher
Academic year 2016-2017
Course of Term Structure Modelling – Master in Quantitative Finance and Risk Management (MaFinRisk)

Università degli Studi di Milano-Bicocca
Teaching assistant
Academic year 2016-2017
Course of Quantitative Finance (Derivatives I) – Master's degree in Economic and Finance

Università Commerciale Luigi Bocconi
Teacher
Academic year 2015-2016
Course of Term Structure Modelling – Master in Quantitative Finance and Risk Management (MaFinRisk)

Università degli Studi di Milano-Bicocca
Teaching assistant
February 2015 – 2016
Course of Quantitative Finance (Derivatives I) – Master's degree in Economic and Finance

Università degli Studi di Milano-Bicocca
Teaching assistant
Academic year 2013-2014
Course of Quantitative Finance (Derivatives I) – Master's degree in Economic and Finance

Relazione attività scientifica e didattica ultimo triennio - Anna Maria Gambaro

Pubblicazioni e working papers

"Approximate pricing of swaptions in affine and quadratic models" joint work with R. Caldana and G.Fusai, *Quantitative Finance*, March 2017

"Accurate pricing of swaptions via Lower Bound" Springer volume: "Recent advances in Commodity and Financial Modeling" editors G. Zambruno e S. Stefani

"Quantitative assessment of common practice procedures in the fair evaluation of insurance contracts", joint work with R. Casalini, G. Fusai and A. Ghilarducci, working paper, available at https://papers.ssrn.com/sol3/papers2.cfm?abstract_id=2872184

"HJM multiple-curve model with time-changed Lévy processes", joint work with L. Ballotta and G. Fusai, working paper

Esperienze didattiche

Università Commerciale Luigi Bocconi
Anno accademico 2016-2017
Corso di Term Structure Modelling – Master in Quantitative Finance and Risk Management (MaFinRisk)

Università degli Studi di Milano-Bicocca
Anno accademico 2016-2017
Corso Quantitative Finance (modulo Derivatives I) – Laurea magistrale in Economia e Finanza

Università Commerciale Luigi Bocconi
Anno accademico 2015-2016
Corso di Term Structure Modelling – Master in Quantitative Finance and Risk Management (MaFinRisk)

Università degli Studi di Milano-Bicocca
Anno accademico 2015-2016
Corso Quantitative Finance (modulo Derivatives I) – Laurea magistrale in Economia e Finanza

Elenco pubblicazioni scientifiche - Anna Maria Gambaro

"Approximate pricing of swaptions in affine and quadratic models" joint work with R. Caldana and G.Fusai, *Quantitative Finance*, March 2017

"Accurate pricing of swaptions via Lower Bound" joint work with R. Caldana and G.Fusai, Springer volume "Recent advances in Commodity and Financial Modeling" editors G. Zambruno e S. Stefani