



Marco Maggis

Curriculum Vitae

PERSONAL INFORMATION

Born Vimercate 2 January 1983
Address Via Belvedere 2, Bernareggio (MB), Italy 20881
Married with Laura in 2008, five children (Caterina, Chiara, Giuseppe, Giacomo, Agnese)

EDUCATION

2005–2007 **Master in Mathematics**, *Università degli Studi di Milano*, 110/110 cum laude.
Curriculum: Probability Theory, Stochastic Processes and Financial Applications.
2007–2010 **PhD in Mathematics and Statistics for Computational Sciences**, *Università degli Studi di Milano*, *Excellent* (highest honor).

ACADEMIC POSITIONS

March 2019 **Associate Professor**, *Department of Mathematics, SECS-S/06*, UniMi.
–Present
2016–2019 **Assistant Professor, tenure track (Ricercatore Tempo Determinato B)**, *Department of Mathematics, SECS-S/06*, UniMi.
2012–2015 **Assistant Professor without tenure (Ricercatore Tempo Determinato A)**, *Department of Mathematics, SECS-S/06*, UniMi.
2011–2012 **Post Doc**, *Department of Economics, Management e Quantitative Methods, University of Milan*.

PUBLICATIONS

2019 M. Burzoni, M. Frittelli, Z. Hou, M. Maggis, J. Obloj, Pointwise Arbitrage Pricing Theory in discrete time, *Mathematics of Operations Research*, forthcoming.
2018 M. Maggis, T. Meyer-Brandis and G. Svindland, The Fatou Closedness under Model Uncertainty, *Positivity*, Vol. 22(5), 1325-1343.
2018 M. Frittelli and M. Maggis, Disentangling Price Risk and Model Risk: P & R Measures, *Math. Fin. Econ.*, Vol. 12(2), 219-247.
2017 M. Burzoni, M. Frittelli and M. Maggis, Model-free superhedging duality, *Ann. Appl. Prob.*, Vol. 27, 1452-1477.
2016 M. Burzoni, M. Frittelli and M. Maggis, Universal Arbitrage Aggregator in Discrete Time Markets under Uncertainty, *Finance & Stoch.*, Vol. 20(1), 1-50.

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- 2014 M. Frittelli and M. Maggis, Conditional evenly convex sets and evenly convex maps, *J. Math. An. Appl.*, Vol. 413(1), 169-184.
- 2014 M. Frittelli and M. Maggis, Complete duality for quasiconvex dynamic risk measures on modules of the Lp-type, *Statistics and Risk Modelling*, Vol. 31(1), 103-128.
- 2014 M. Frittelli, M. Maggis and I. Peri, Risk measures on $P(R)$ and Value At Risk with Probability/Loss function, *Mathematical Finance*, Vol. 24(2), 442-463.
- 2013 M. Maggis, The dynamics of Risk beyond convexity, *Bollettino U.M.I., Serie IX*, Vol. 6(2), 441-457.
- 2012 D. La Torre and M. Maggis, A Goal Programming Model with Satisfaction Function for Risk Management and Optimal Portfolio Diversification, *INFOR*, Vol. 50(3), 117-126.
- 2011 M. Frittelli and M. Maggis, Conditional Certainty Equivalent, *Int. J. Theor. Appl. Fin.*, Vol. 14(1) pp 41-59.
- 2011 M. Frittelli and M. Maggis, Dual representation of quasiconvex conditional maps, *SIAM J. Fin. Math.*, Vol 2 pp 357-382.

PREPRINTS

- 2018 M. Maggis, Stochastic Dynamic Utilities and Inter-Temporal Preferences

PRESENTATIONS AS INVITED SPEAKER

- Hammamet Stochastic Dynamic Utilities and inter-temporal preferences, International Conference on Control, Games and Stochastic Analysis, October 2018.
- Oxford Topological issues arising in Pricing Theory under Model Uncertainty, Robust Techniques in Quantitative Finance, September 2018.
- Marseille Looking Forward a Forward Looking approach to the theory of rational choice, CIRM Advances in Stochastic Analysis for Risk Modeling, November 2017.
- L'Aquila Arbitrage and Probability, I Gran Sasso Workshop in Mathematical Finance, September 2017.
- Munich The Fatou closedness under Model Uncertainty, Mini Workshop on Model Uncertainty, June 2017.
- Torino Pointwise Arbitrage Pricing Theory in discrete time, First Italian Meeting on Probability and Mathematical Statistics, June 2017.
- Paris Disentangling Price Risk and Model Risk, Model Validation Seminar @Institute Luis Bachelier, June 2017.
- Zurich The Fatou closedness under Model Uncertainty, Young Researchers in Robust Mathematical Finance, April 2017.
- Zurich Pointwise Arbitrage Pricing Theory in discrete time, Workshop on Pricing-Hedging Duality (in financial markets), March 2017.
- London Arbitrage Theory without a Reference Probability: challenges of the model independent approach (Seminar @UCL), November 2015.

- Chicago Robust Arbitrage under Model Uncertainty in discrete time (Mini-Symposium), SIAM Conference on Financial Mathematics, November 2014.
- Munich Robust Arbitrage under Model Uncertainty in discrete time (Seminar @LMU), June 2014.
- Paris Robust Arbitrage under Model Uncertainty in discrete time, Labex Louis Bachelier-SIAM-SIMAI Conference on Financial Mathematics, June 2014.
- St. Barbara Robust Arbitrage under Model Uncertainty in discrete time (Seminar @UCSB), March 2014.
- Bologna Dualità completa per misure di rischio dinamiche quasiconvesse su moduli di variabili aleatorie, (Conferenziere di Sessione), Congresso dell'Unione Matematica Italiana, September 2011.
- San Francisco Conditional Certainty Equivalent (Mini-Symposium), SIAM Conference in Financial Mathematics and Engineering, November 2010.

VISITING FOREIGN INSTITUTIONS

- Oxford June 2016, invited by prof. Jan Obloj
- Oxford January 2016, invited by prof. Jan Obloj
- LMU From November 2015 to December 2015, invited by prof. Christof Rapp at the Center for Advanced Studies, Munich
- LMU From October 2014 to February 2015, invited by prof. Francesca Biagini at the Department of Mathematics, Munich
- UCSB From 5/03/2014 to 12/03/2014, invited by prof. J.P. Fouque at the Department of Statistics and Applied Probability, Santa Barbara
- ETH From 29/01/2013 to 01/02/2013, invited by prof. W. Farkas at ETH, Zurich

FUNDING AND GRANTS

- January 2018 Finanziamento attività ricerca di base, MIUR. Grant: 3000 Euro
- December 2017 FONDI RETTORALI GIOVANI RICERCATORI. **Project:** Managing and Assessing Model Risk. Grant: 2500 Euro.
- January 2017 FONDI RETTORALI GIOVANI RICERCATORI. **Project:** Duality methods for financial markets under model ambiguity. Grant: 2500 Euro.
- March 2016 FONDI RETTORALI GIOVANI RICERCATORI. **Project:** Un approccio assiomatico alla teoria delle preferenze intertemporali. Grant: 2200 Euro.
- March 2015 Bando GNAMPA professore visitatore 2014: Invitation of prof. Emeritus Freddy Delbaen. Total amount: 700 Euro.
- May 2014 FONDI RETTORALI GIOVANI RICERCATORI. **Project:** The impact of Model Uncertainty on financial market models. Grant: 3000 Euro.
- May 2013 GNAMPA project: Funzionali Value&Risk nell'analisi di incertezza di modello. Grant: 2000 Euro.
- 2008 Member of the project PRIN 2008 *Probability and Finance*, coordinator prof. M. Frittelli

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ORGANIZATION OF CONFERENCES/SEMINARS

Workshop on Model Uncertainty and Robust Finance, *Member of the organizing and scientific committee, Milano 15-16 March 2018.*

Workshop on Model Uncertainty and Robust Finance, *Member of the organizing and scientific committee, Milano 10-11 November 2016.*

De Finetti Risk Seminars, *Milano Lectures on the Mathematical Theory of Economics and Finance*, Member of the scientific committee 2011/2012, 12/13, 13/14, 14/15, 16/17,17/18.

De Finetti Workshop, *Organizer of a one day Workshop held in Milano in January 2015.*

Minisymposia, *Organizer of two minisymposia on Dynamic Risk and Performance Measures and related fields*, SIAM Conference on Financial Mathematics and Engineering, Chicago (November 2014).