SIMONE CERREIA-VIOGLIO

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Education

2010	Ph.D.	Economics (with distinction), Columbia University
2005	B. A.	Finance (summa cum laude), Università Bocconi

Professional Activities

2015-current	Associate Professor, Università Bocconi
2010-2015	Assistant Professor, Università Bocconi
2010-current	Fellow IGIER research center

Visiting Positions

Spring 2011	Visiting Scholar, Cowles Foundation, Yale University
Summers 2006-2009	Visiting Student, Collegio Carlo Alberto

Research Interests

Economic Theory, Finance, Applied Mathematics

Fellowships and Awards

2018	Plenary Speaker at 29th International Conference on Game Theory
2014	Plenary Speaker at FUR 2014 conference
2013	Jaffray Lecture at RUD 2013 (for an outstanding paper by young researchers), "Cautious Expected Utility and the Certainty Effect" with D. Dillenberger and P. Ortoleva
2010	Lindt Dissertation Fellowship, Columbia University
2008-2009	Lewis A. Sanders Fellowship, Columbia University
2008	Wueller Award for Best Fourth Year Thesis Proposal, Columbia University, Dept. of Economics
2008	Vickrey Prize for Best Third Year Paper, Columbia University, Dept. of Economics
2007-2008	Ralph Erdman Holben Fellowship, Columbia University
2007	Runner up Wueller Award for Best Third Year Proposal, Columbia University, Dept. of Economics
2006-2007	Ente "Luigi Einaudi" Scholarship
2005-2006	Graduate Fellowship, Columbia University

Publications

- "Deliberately Stochastic," with D. Dillenberger, P. Ortoleva, and G. Riella, *American Economic Review*, forthcoming.
- "A Characterization of Probabilities with Full Support in Metric Spaces and its Implications for Laplace Method," with F. Maccheroni and M. Marinacci, *Journal of Optimization Theory and Applications*, forthcoming.
- "Rational Preference and Rationalizable Choice," with A. Giarlotta, S. Greco, F. Maccheroni, and M. Marinacci, *Economic Theory*, forthcoming.
- "Orthogonal Decompositions in Hilbert A-Modules," with F. Maccheroni and M. Marinacci, *Journal of Mathematical Analysis and Applications*, 470, 846-875, 2019.

- "Commutativity, Comonotonicity, and Choquet Integration of Self-adjoint Operators," with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Reviews in Mathematical Physics*, 30, 10, 1850016, 2018.
- "Stochastic Dominance Analysis without the Independence Axiom," with F. Maccheroni and M. Marinacci, *Management Science*, 63, 1097-1109, 2017.
- "Mixed Extensions of Decision Problems under Uncertainty," with P. Battigalli, F. Maccheroni, and M. Marinacci, *Economic Theory*, 63, 827-866, 2017.
- "Hilbert A-Modules," with F. Maccheroni and M. Marinacci, *Journal of Mathematical Analysis and Applications*, 446, 970-1017, 2017.
- "A Note on Comparative Ambiguity Aversion and Justifiability," with P. Battigalli, F. Maccheroni, and M. Marinacci, *Econometrica*, 84, 1903-1916, 2016.
- "Conditional L_p-spaces and the Duality of Modules over f-algebras," with M. Kupper, F. Maccheroni, M. Marinacci, and N. Vogelpoth, *Journal of Mathematical Analysis and Applications*, 444, 1045-1070, 2016.
- "Ergodic Theorems for Lower Probabilities," with F. Maccheroni and M. Marinacci, *Proceedings of the American Mathematical Society*, 144, 3381-3396, 2016.
- "Objective Rationality and Uncertainty Averse Preferences," *Theoretical Economics*, 11, 523-545, 2016.
- "The Structure of Variational Preferences," with F. Maccheroni, M. Marinacci, and A. Rustichini, *Journal of Mathematical Economics*, 57, 12-19, 2015.
- "Put-Call Parity and Market Frictions," with F. Maccheroni and M. Marinacci, *Journal of Economic Theory*, 157, 730-762, 2015.
- "Cautious Expected Utility and the Certainty Effect," with D. Dillenberger and P. Ortoleva, *Econometrica*, 83, 693-728, 2015.
- "Self-confirming Equilibrium and Model Uncertainty," with P. Battigalli, F. Maccheroni, and M. Marinacci, *American Economic Review*, 105, 646-677, 2015.
- "Choquet Integration on Riesz Spaces and Dual Comonotonicity," with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Transactions of the American Mathematical Society*, 367, 8521-8542, 2015.
- "Niveloids and Their Extensions: Risk Measures on Small Domains," with F. Maccheroni, M. Marinacci, and A. Rustichini, *Journal of Mathematical Analysis and Applications*, 413, 343-360, 2014.
- "Classical Subjective Expected Utility," with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Proceedings of the National Academy of Sciences*, 110, 6754-6759, 2013.
- "Ambiguity and Robust Statistics," with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Journal of Economic Theory*, 148, 974-1049, 2013.
- "Probabilistic Sophistication, Second Order Stochastic Dominance, and Uncertainty Aversion," with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Journal of Mathematical Economics*, 48, 271-283, 2012.
- "Signed Integral Representations of Comonotonic Additive Functionals," with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Journal of Mathematical Analysis and Applications*, 385, 895-912, 2012.

- "Rational Preferences under Ambiguity," with P. Ghirardato, F. Maccheroni, M. Marinacci, and M. Siniscalchi, *Economic Theory*, 48, 341-375, 2011.
- "Uncertainty Averse Preferences," with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Journal of Economic Theory*, 146, 1275-1330, 2011.
- "Complete Monotone Quasiconcave Duality," with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Mathematics of Operations Research*, 36, 321-339, 2011.
- "Risk Measures: Rationality and Diversification," with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Mathematical Finance*, 21, 743-774, 2011.

Some Working Papers

- "The Rational Core of Preference Relations," with E. Ok, mimeo, 2018.
- "Law of Demand and Stochastic Choice," with F. Maccheroni, M. Marinacci, and A. Rustichini, mimeo, 2018.
- "An Explicit Representation for Disappointment Aversion and Other Betweenness Preferences," with D. Dillenberger and P. Ortoleva, mimeo, 2018.
- "Multinomial Logit Processes and Preference Discovery: Inside and Outside the Black Box," with F. Maccheroni, M. Marinacci, and A. Rustichini, mimeo, 2017.
- "Absolute and Relative Ambiguity Aversion: A Preferential Approach," with F. Maccheroni, and M. Marinacci, mimeo, 2016.
- "On the Equality of Clarke-Rockafellar and Greenberg-Pierskalla Differentials for Monotone and Quasiconcave Functionals," with F. Maccheroni and M. Marinacci, mimeo, 2015.
- "Maxmin Expected Utility on a Subjective State Space: Convex Preferences under Risk," mimeo, 2009.

Invited Seminars

Arizona State University, U. C. Berkeley, Berlin Behavioral Economics Seminar Series, Università Bocconi, Caltech, Carlos III of Madrid, Collegio Carlo Alberto, Columbia University, Cornell, Dublin City University, University of Essex, Humboldt University, U. C. Irvine, Kansas Workshop on Economic Theory (Kansas University), London School of Economics, Ludwig Maximilians Universitat Munchen, Maastricht University, Max-Planck Institute, Université de Montréal, Paris-Dauphine, Purdue, Radboud University, U. C. San Diego, Singapore Management University, WUSTL, Yale

Presentations at Conferences

PIMS Summer School 2008 (University of British Columbia), D-TEA Conference 2009 (HEC Paris), North American Summer Meeting of the Econometric Society 2009, FUR 2010, RUD 2010, Econometric Society World Congress 2010, SAET Conference 2011, 28th Coloquio Brasileiro de Matematica 2011 (IMPA), RUD 2012, D-TEA Conference 2012 (HEC Paris), NES 20th Anniversary Conference 2012, AEA Meetings in San Diego 2012, D-TEA Conference 2013 (HEC Paris), SAET Conference 2013, FUR 2014, D-TEA Conference 2015, Knightian Uncertainty in Strategic Interactions and Markets 2015 (Bielefeld), Decision Making under Severe Uncertainty 2015 (LSE), Decision Day at Duke 2015 (Duke), RUD 2016, FUR 2016, EURO 2016, SAET 2016, RUD 2017, SAET 2017, HIS 2017 (Hitotsubashi University), ICEF 20th Anniversary Conference 2017, CIRM Advances in Stochastic Analysis for Risk Modelling, Advances in Decision Theory 2018 (Virginia Tech), SAET 2018, International Conference on Game Theory 2018, TUS 2019.

Referee Activities

Associate editor of: Economic Theory, Mathematical Social Sciences, Mathematics of Operations Research

Referee for: American Economic Review, Annals of Applied Probability, Decisions in Economics and Finance, Econometrica, Economic Theory, European Journal of Operations Research, Finance and Stochastics, Forum Mathematicum, Games and Economic Behavior, International Economic Review, Journal of Economic Behavior and Organization, Journal of Economic Theory, Journal of the European Economic Association, Journal of Mathematical Economics, Management Science, Mathematical Finance, Mathematics and Financial Economics, Mathematical Social Sciences, Mathematics of Operations Research, Optimization, Quarterly Journal of Economics, Review of Economic Studies, Sankhya, Set-Valued and Variational Analysis, Social Choice and Welfare, Soft Computing, Statistical Methods and Applications, Theoretical Economics, National Science Foundation, Scientific Committee LOFT 2018, Scientific Committee RUD 2010-2018,

Teaching Experience

2014-17	Decision Theory, Università Bocconi
2012-17	Advanced Mathematics, Università Bocconi
2011-15	Calculus, Università Bocconi
2008	Instructor for a series of lectures in Functional Analysis, Columbia University
2008	Instructor for Math Camp, Columbia University and Columbia Business School
2008	TA, Microeconomic Analysis II, Prof. MacLeod and Prof. Bolton
2007	TA, Intermediate Microeconomics, Prof. Dutta
2007	Instructor for Math Camp, Columbia University

Research Grants

2016-2021	European Research Council (ERC), Starting Grant, Principal Investigator
2016-2021	European Research Council (ERC), Advanced Grant, Team Member (PI Massimo Marinacci)
2012-2013	European Research Council (ERC), Advanced Grant, Team Member (PI Massimo Marinacci)
2012-2013	Italian Ministry for Education, University, and Research, PRIN Grant, Team Member (PI Fabio Maccheroni)