FRANCESCA BECCACECE

Place & date of birth: Senigallia (AN), 11 February 1963
Nationality Italian
Family status: Married, two children
Address: Department of Decision Sciences
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Present Positions

1998- Associate Professor of Financial Mathematics, Department of Decision Sciences, Bocconi University

Past Positions

1992- 1998 Assistant Professor of Financial Mathematics, Department of Decision Sciences, Bocconi University

Education

1987 Degree in Economics, Summa cum Laude, University of Parma (Italy). Supervisor: Prof. E. Castagnoli

1987-1991 Post-Doc position at the Institute of Quantitative Methods, Bocconi University

Professional Activities

2016- Director of the Bachelor of Science in Economics and Management for Arts, Culture and Communication.

2012-2014 Director of the Master in Quantitative Finance and Risk Management

2008-2010 Director of the Master in Quantitative Finance and Risk Management

2008-2010 Member of the Executive Committee of the Department of Decision Sciences, Bocconi University

2008-2012 Assistant Director of Eleusi Research Center, Department of Decision Sciences, Bocconi University

1999- Coordinator of the Master in Quantitative Finance & Risk Management, Bocconi University

1996-1998 Adjunct Professor of Financial Mathematics, Department of Economics, Piemonte Orientale University, Novara (Italy)

Research Interests

Applied Mathematics. Decision Theory. Quantitative Finance.

Selected Publications

- F. Beccacece, V. Cantù, "Enhancing portfolio diversification: Are diamonds forever?", *The Journal of Investing*,v. 24 (4) pp. 92-101, 2015.
- F. Beccacece, E. Borgonovo, A. Cillo, G. Buzzard, S. Zionts, “Elicitation of Multiattribute Value Functions through High Dimensional Model Representations”, *European Journal of Operational Research*, v. 246 (2) pp. 517–527, 2015.
- F.Beccacece, E. Borgonovo, "Functional ANOVA, Ultramodularity and Monotonicity: Applications in Multiattribute Utility Theory", *European Journal of Operational Research*, v. 210 (2) pp. 326–335, 2011.
- F.Beccacece, E. Borgonovo, "Brand Valuation: a Comparison of Alternative Models", *International Journal of Operational Research*, v. 6 (2), pp.247-266, 2009.
- F. Beccacece, A. Cillo, "Applying the Benchmarking Procedure: a Decision Criterion of Choice under

Risk", *Theory and Decision*, vol. 61, n.1, Springer Heidelberg, pp. 75-91, 2006.

- F. Beccacece, A. Battauz, "Dividend and Uncertainty: Evidence from the Italian Market", *International Journal of Theoretical and Applied Finance*, vol. 7, World Scientific: New York, pp. 45-62, 2004.
- F. Beccacece, P. Gallo, L. Peccati "Survival Risk & Project Evaluation", in D. Ruan - J. Kracprzyk - M. Fedrizzi (eds.):"Soft Computing for Risk Evaluation and Management - Applications in Technology, Environment and Finance" Phisica Verlag, pp. 397-410, 2001.
- F. Beccacece, "Time Dominance in a Stochastic Framework", *Giornale dell'Istituto Italiano degli Attuari*, Vol. LIX, pp.63-76, 1996.
- F. Beccacece, "Linear Operator, Time Dominance and IRR", *Rivista di Matematica per le scienze economiche e sociali*, 18, (2), pp. 105-117, 1995.
- F. Beccacece, M. Cigola, "Increasing Maps", *Optimization*, vol. 35, Amsterdam: OPA, pp. 293-299, 1995.
- F. Beccacece, "On the Flexible Functional Forms", *Rivista di Matematica per le scienze economiche e sociali*, 17, (1), pp. 11-18, 1994.
- F. Beccacece, L. Peccati, "Immunization strategies in linear models", in R. L. D'Ecclesia, S. Zenios (eds.): "Operations Research Models in Quantitative Finance", Heidelberg: Phisica Verlag, pp.65-75, 1994.
- F. Beccacece, E. Castagnoli, "Time Dominance and I.R.R.", in R. Flavell (ed.):"Modelling Reality and Personal Modelling", Heidelberg: Phisica Verlag, pp. 23-32, 1993.
- F. Beccacece, M. Li Calzi "On the decomposition of stochastic discounted cash flows", *Rivista di Matematica per le scienze economiche e sociali*, 14, (2), pp. 59-73, 1991.

Working papers

F. Beccacece, “Risk Attitude in Sustainability’s Policies: Investigation and Comparison of Alternative Approaches”, 2016.

Books and Lecture Notes

- Lecture notes on Financial Mathematics, lecture notes for the undergraduate course Mathematics, Bocconi University, 2016.
- Appunti di Matematica Finanziaria, lecture notes for the undergraduate course of Mathematics, Bocconi University, EGEA, Milan, (third edition) 2015.
- Note didattiche per il corso di Modelli Finanziari per la Valutazione, lecture notes for the graduate course Modelli Finanziari per la Valutazione, Bocconi University, 2016.
- Elementi di teoria matematica dei mercati finanziari, Bocconi University, EGEA, Milan, 2002.

Presentations at International Conferences

- July 2010, Sixth International Conference on Sensitivity Analysis of Model Output, Milan, “Analytic Properties of High Dimensional Model Representations”.
- June 2008, XIII Convegno FUR, Barcelona, “Function decomposition, convexity and ultramodularity: applications to multiattribute utility theory” (presented by E. Borgonovo).
- February 2003, First EMS-SMAI-SMF Joint Conference Applied Mathematics and Applications of Mathematics, Nice, “Dividend and Uncertainty: Evidence from the Italian Market” (presented by A. Battauz).
- June 1999, IX Convegno FUR, Marakesh, “VaR and Benchmarking under risk”.
- November 1993, XIII Meeting EURO Working Group on Financial Modelling, Mantova, “Discounting risky sums”.
- May 1993, XIII Meeting EURO Working Group on Financial Modelling, Nicosia e Paphos (Cyprus), “Immunization strategies in linear models”.
- April 1991, IX Meeting EURO Working Group on Financial Modelling, Curaçao (Netherlands Antilles), “Time dominance and I.R.R.”.

Referee Activities

- Member of the Editorial Board of International Journal of Information and Decision Sciences (IJIDS) since 2013.
- Referee for*: European Journal of Operational Research***,** *Quarterly Review of Economics and Finance, Decisions in Economics and Finance, Omega.*

Grants, Honors, and Awards

2011	Prize for *Excellence in Research 2009-2010*, Bocconi University
1987	Award for the best graduation thesis in Mathematical Economics by Editel Mediterranean Press
1987	Award for the best graduation thesis in Mathematical Economics "E. Levi", University of Parma

Teaching Experience

- Undergraduate courses: Calculus, Financial Mathematics, Advanced Financial Mathematics.
- Graduate courses: Quantitative Methods for Management, Financial Models for Valuation.
- Master courses: Fixed Income, Asset Pricing.

Other Teaching Experience

Banca of Italy, seminars on Anatocism and Debt Amortization (June 2015, June 2016).

Affiliations

Association for Mathematics Applied to Social and Economic Sciences (AMASES) since 1987.

Collaborations with Institutions

Expert witness both in Criminal and Civil Courts in Financial Mathematics and Uncertainty Analysis.

Languages

Italian (native), English (fluent), French (basic).