

# CURRICULUM VITAE



## PERSONAL INFORMATION

First name, Surname **PATRIZIA STUCCHI**  
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Nationality **ITALIAN**

## EDUCATION AND TRAINING

**1987** DEGREE IN ECONOMICS (WITH SPECIALIZATION IN MATHEMATICS AND STATISTICS),  
UNIVERSITY OF TRIESTE, FINAL GRADE 110/110 CUM LAUDE

## WORK EXPERIENCE

**1998-2012** ASSOCIATE PROFESSOR IN FINANCIAL MATHEMATICS AND ACTUARIAL SCIENCES  
*Name and type of organisation* DEPARTMENT OF ECONOMICS AND STATISTICS – UNIVERSITY OF UDINE

**1988-1998** RESEARCHER IN MATHEMATICS FOR ECONOMICS  
*Name and type of organisation* FACULTY OF ECONOMICS – UNIVERSITY OF UDINE

**1985-1988** EMPLOYEE  
*Name and type of organization* BANK OF UDINE  
*Main activities and responsibilities* PROMISSORY NOTES OFFICE AND BACK-OFFICE IN GENERAL, ACCOUNTING OFFICE,  
INFORMATION TECHNOLOGY OFFICE

## INSTITUTIONAL TEACHING

**2010-2012** BACHELOR COURSE IN FINANCIAL MATHEMATICS AND MASTER COURSE IN MATHEMATICAL  
MODELS IN FINANCE

**2006-2009** MASTER COURSE IN RISK MANAGEMENT MODELS (TOGETHER WITH THE TWO COURSES  
PREVIOUSLY DESCRIBED)

**2004-2005** BACHELOR COURSE IN FINANCIAL MATHEMATICS AND MASTER COURSE IN PORTFOLIO  
MANAGEMENT MODELS

**1999-2003** BACHELOR COURSE IN FINANCIAL MATHEMATICS

**1993-1998** GRADUATE COURSE IN FINANCIAL MATHEMATICS; PRACTICE EXERCISES IN MATHEMATICS  
FOR ECONOMICS AND ECONOMY AND FINANCE OF INSURANCE COMPANIES

1988-1992	PRACTICE EXERCISES IN MATHEMATICS FOR ECONOMICS, FINANCIAL MATHEMATICS AND ECONOMY AND FINANCE OF INSURANCE COMPANIES
<b>ADVANCED TEACHING</b>	
AY 2011/2012	"QUANTITATIVE METHODS FOR BUSINESS STUDIES" – PHD IN BUSINESS SCIENCES XXVI CYCLE (UNIVERSITY OF UDINE)
AY 2006/2007	"QUANTITATIVE METHODS" - INTERNATIONAL MASTER "EUROPEAN BANKING AND ENTREPRENEURSHIP"
AY 2005/2006	"QUANTITATIVE METHODS" - INTERNATIONAL MASTER "EUROPEAN BANKING AND ENTREPRENEURSHIP"
	"MATHEMATICS FOR ECONOMICS" - SSIS (HIGH SCHOOL SPECIALIZATION COURSE, UNIVERSITY OF UDINE)
AY 2003/2004	"MATHEMATICS FOR ECONOMICS" - SSIS (HIGH SCHOOL SPECIALIZATION COURSE, UNIVERSITY OF UDINE)
AY 2002/2003	"QUANTITATIVE METHODS FOR ECONOMICS" – PHD IN BUSINESS SCIENCES XVIII CYCLE (UNIVERSITY OF UDINE)
AY 2000/2001	"RISK FINANCIAL THEORY (VAR) AND ON-LINE APPLICATIONS" – SEMINARS ON NET-ECONOMY (FACULTY OF ECONOMICS AND ENGINEERING OF TRIESTE AND SCIENCE PARK AREA)
<b>PERSONAL SKILLS AND COMPETENCES</b>	
MOTHER TONGUE	ITALIAN
OTHER LANGUAGE	ENGLISH

ORGANISATIONAL AND SOCIAL  
SKILLS  
AND COMPETENCES

(A) ENGAGED IN NATIONAL RESEARCH PROJECTS RELEVANT FOR DEVELOPMENT OF SCIENCE (PRIN, ART. 65 DPR 382/80 (40%)):

- 2007 (2008-09, BIENNIAL) RESEARCH ON NUMERICAL METHODS FOR ENTERPRENEURIAL, ENERGY AND EXOTIC DERIVATIVES – COORDINATOR AND SUPERVISOR PROF. F. PRESSACCO
- 2003 (2004-05, BIENNIAL) RESEARCH ON HIGH PRECISION EVALUATION OF OPTIONS USEFUL FOR INSURANCE PREMIUM PRICING – LOCAL COORDINATOR PROF. F. PRESSACCO, NATIONAL SUPERVISOR PROF. M. DE FELICE
- 1999 (2000-01, BIENNIAL) RESEARCH ON MODELS IN FINANCIAL MATHEMATICS: DISCRETE MODELS FOR ARBITRAGE FREE PRICING OF PATH DEPENDENT EXOTIC OPTIONS AND VALUE AT RISK FOR PATH DEPENDENT OPTIONS – LOCAL COORDINATOR PROF. F. PRESSACCO, NATIONAL SUPERVISOR PROF. M. DE FELICE
- 1997 RESEARCH ON MODELS IN FINANCIAL MATHEMATICS: ASSET PRICING IN BINOMIAL FRAMEWORKS, EVALUATION OF ENTREPRENEURIAL PROJECTS – LOCAL COORDINATOR PROF. F. PRESSACCO, NATIONAL SUPERVISOR PROF. M. DE FELICE
- 1996 RESEARCH ON MODELS IN FINANCIAL MATHEMATICS: EXOTIC INTEREST RATE OPTIONS – LOCAL COORDINATOR PROF. F. PRESSACCO, NATIONAL SUPERVISOR PROF. M. DE FELICE
- 1995 RESEARCH ON MODELS IN FINANCIAL MATHEMATICS – LOCAL COORDINATOR PROF. F. PRESSACCO, NATIONAL SUPERVISOR PROF. M. DE FELICE
- 1994 RESEARCH ON MODELS IN FINANCIAL MATHEMATICS: EXOTIC INTEREST RATE OPTIONS – LOCAL COORDINATOR PROF. F. PRESSACCO, NATIONAL SUPERVISOR PROF. M. DE FELICE
- 1993 RESEARCH ON YIELD CURVE MODELLING – PORTFOLIO INSURANCE UNDER INTEREST RATE RISK – LOCAL COORDINATOR PROF. F. PRESSACCO, NATIONAL SUPERVISOR PROF. M. DE FELICE
- 1992 RESEARCH ON YIELD CURVE MODELLING – LOCAL COORDINATOR PROF. F. PRESSACCO, NATIONAL SUPERVISOR PROF. M. DE FELICE
- 1991 RESEARCH ON YIELD CURVE MODELLING – LOCAL COORDINATOR PROF. F. PRESSACCO, NATIONAL SUPERVISOR PROF. M. DE FELICE
- 1989-90 RESEARCH ON YIELD CURVE MODELLING – LOCAL COORDINATOR PROF. F. PRESSACCO, NATIONAL SUPERVISOR PROF. M. DE FELICE

(2) PARTICIPATION TO NATIONAL AND INTERNATIONAL MEETINGS  
PRESENTING COMMUNICATIONS

2013	XXXVII CONVEGNO A.M.A.S.E.S., STRESA
2012	XIII IBERIAN-ITALIAN CONGRESS OF FINANCIAL AND ACTUARIAL MATHEMATICS, CIVIDALE DEL FRIULI (UD)
2011	XXXV CONVEGNO A.M.A.S.E.S., PISA
2011	C.R.E.D.I.T. CONFERENCE, VENEZIA
2010	XXXIV CONVEGNO A.M.A.S.E.S., MACERATA
2009	XXXIII CONVEGNO A.M.A.S.E.S., PARMA
2006	XXX CONVEGNO A.M.A.S.E.S., TRIESTE
2005	SUMMER WORKSHOP DEL CENTRAL EUROPEAN PROGRAM IN ECONOMIC THEORY, CISM, UDINE
2004	XXVIII CONVEGNO A.M.A.S.E.S., MODENA
2003	6TH SPANISH-ITALIAN MEETING ON FINANCIAL MATHEMATICS, TRIESTE
1994	XVIII CONVEGNO A.M.A.S.E.S., MODENA
1990	1ST A.F.I.R. INTERNATIONAL COLLOQUIUM, PARIGI
1987	CONVEGNO INCERTEZZA ED ECONOMIA, TRIESTE

(3) PUBLICATIONS

FOR A COMPLETE LIST SEE IRIS (EX U-GOV CATALOGUE)

(4) COMMITTEE AND POSITIONS

MEMBER OF THE COMMITTEE OF BANKING AND FINANCE COURSES; MEMBER OF THE  
ECONOMIC LIBRARY COMMITTEE; NOW SCIENTIFIC DIRECTOR OF THE ECONOMICS AND  
LEGAL LIBRARY (DEADLINE SEPTEMBER 2016).

**COMPUTER SKILLS AND  
COMPETENCES**

EXCELLENT KNOWLEDGE OF WORD, EXCEL, LATEX, MATHEMATICA  
GOOD EXPERIENCE IN DATA MANAGEMENT AND PROGRAMMING TECHNIQUES