Gianluca Cassese

Università di Milano–Bicocca
Department of Economics, Statistics
and Management
Room 2097, Building U7
via Bicocca degli Arcimboldi, 8
20126 - Milan

Phone: (39) 02 - 6448.5815
Fax: (39) 02 - 6448.5878
Email: gianluca.cassese@unimib.it
Homepage: http://www.unimib.it/gianluca-cassese

Personal

Birth: December 11, 1963.

Nationality: Italian.

Marital status: married, 4 children.

Education

B.S. Discipline Economiche e Sociali, Universtà Bocconi, Milan, 1989.

M.Sc. Economics, London School of Economics and Political Science, 1992.

Ph.D. Economics, Universitègli Studi di Ancona, 1993.

Visiting

Visiting Professor, Institute of Finance University of Lugano, 1996 – present;

Visiting Scholar, Department of Economics Stanford University, 1996.

Employment

Università di Milano Bicocca, 2008–present.

Università del Salento 2005–2008.

Università Bocconi 1990–2005.

Research Interests

Mathematical Finance.

Microeconomics and Theory of Decisions.

Probability and Stochastic Processes.

Publications

International Journals

Complete and Competitive Financial Markets in a Complex World
Finance and Stochastics
Vol. 25, (2021), 659–688;
https://doi.org/10.1007/s00780-021-00463-6;

A Special Issue on the Mathematics of Subjective Probability,
(joint with P. Rigo e B. Vantaggi),
Decisions in Economics and Finance,
Vol. 43, (2020), 1–2;
https://doi.org/10.1007/s10203-020-00286-8;

Semilattices, Canonical Embeddings and Representing Measures,
Decisions in Economics and Finance,
Vol. 43, (2020), 55–74;
https://doi.org/10.1007/s10203-019-00264-9;

Nonparametric Estimates of Option Prices and Related Quantities,
International Journal of Theoretical and Applied Finance,
Vol. 22, No. 7 (2019),
https://doi.org/10.1142/s0219024919500407;

Control Measures on Boolean Algebras,
Journal of Mathematical Analysis and Applications,
Vol. 478, No. 2 (2019), 764–775;

Conglomerability and Representations,
Journal of Convex Analysis,
Vol. 25, No. 3 (2018), 789-815.

Asset Pricing in an Imperfect World,
Economic Theory,
Vol. 64, No. 3 (2017), 539-570.

The Theorem of Halmos and Savage under Finite Additivity,
Journal of Mathematical Analysis and Applications,
Vol. 437, No. 2 (2016), 870-881.

A Version of Komlós Theorem for Additive Set Functions,
Sankhyā A,
Vol. 78, No. 1 (2016), 105-123.

Convergence in Measure under Finite Additivity,
Sankhyā A,
Vol. 75, No. 2 (2013), 171-193.

Supermartingale Decomposition with a General Index Set,
Stochastic Processes and Their Applications,
Vol. 120, No. 7 (2010), 1060–1073.

Quasi-Martingales wit a Linearly Ordered Index Set,
Statistics and Probability Letters,
Vol. 80, No. 5-6 (2010), 421–426.

Sure Wins, Separating Probabilities and the Representation of Linear Functionals,
Journal of Mathematical Analysis and Applications,
Vol. 354, No. 2 (2009), 558–563.

Finitely Additive Supermartingales,
Journal of Theoretical Probability,
Vol. 21, No. 3 (2008), 586-603.

Asset Pricing With no Exogenous Probability Measure,
Mathematical Finance,
Vol. 18, No. 1 (2008), 23–54.

Yan Theorem in L^∞ with Applications to Asset Pricing,
Acta Mathematicae Applicatae Sinica (English Series),
Vol. 23, No. 4 (2007), 551–562.

Decomposition of Supermartingales Indexed by a Linearly Ordered Set,
Statistics and Probability Letters,
Vol. 77, No. 8 (2007), 795–802.

Modelling the Italian MIB30 Implied Volatility Surface. Does Market Efficiency Matter?,
(joint with M. Guidolin)
International Review of Financial Analysis,
Vol. 15, No. 5 (2006), 145–178..

A Note on Asset Bubbles in Continuous Time,
International Journal of Theoretical and Applied Finance,
Vol. 8, No. 4 (2005), 523–536.

Pricing and Informational Efficiency of the MIB30 Index Options Market. An Analysis with High Frequency Data,
(joint with M. Guidolin)

Economic Notes,
Vol. 33, No. 2 (2004), 275–321.

National Journals

Arbitrage Theory with Bounded Prices,
International Review of Economics and Business,
Vol. 46 (1999), 233–244.

Incompleteness of Markets and Vagueness of Beliefs,
International Review of Economics and Business,
Vol. 44 (1997), 837–855.

Asset Evaluation under Continuous-time: Some Remarks,
International Review of Economics and Business,
Vol. 42 (1995), 469–483.

Il Mercato Italiano delle Opzioni sull'Indice di Borsa,
Bancaria,
No. 1 2003, 87–95.

Books

Teoria dei Mercati Finanziari. Un'introduzione, Roma, Carocci 2017.

Proceedings

The Representation of Conglomerative Functionals, in Ferraro M. B., Giordani P., Vantaggi B., Gagolewski M., Gil M. A., Grzegorzewski P. and Hryniewicz O. (eds.), *Soft Methods for Data Science*, Berlin, Springer 2017, 103–112.

Mercati finanziari, politica monetaria e distribuzione del reddito. Un'interpretazione teorica, in G. Nardozzi (ed), *Politica monetaria, profitti e finanza: contributi per l'analisi di alcuni recenti sviluppi*, Roma, LUISS Univeristy Press 2007, 87–122.

Il Mercato degli Strumenti Derivati in Italia, in Fondazione Rosselli *Settimo Rapporto sul Sistema Finanziario Italiano*, Roma, Edibank 2002, 163-180.

Unpublished Works

A Minimax Lemma and the Domination Property
submitted, 2022, ArXiV 2103.16454;

Kelley's Theorem and Some Related Results,
submitted, 2020, ArXiV ;

κ-ideals in Ordered Monoids,
submitted, 2021, ArXiV 1907.10400.

Some Recent International Workshops

XLIII Meeting AMASES, Perugia, 9 September – 11 September 2019;

Society for the Advancement of Economic Theory, 2019 World Conference, Ischia, 30 June – 6 July 2019;

Bachelier Finance Society, 2018 World Congress, Dublino, 16 – 20 Luglio 2018;

The Mathematics of Subjective Probability, Milan 3 - 5 September 2018;

Workshop on Quantitative Finance, Rome 2018;

First Italian Meeting on Probability and Mathematical Statistics, Turin, 19 - 22 June 2017;

Model Uncertainty and Robust Finance, Milan, 10 - 11 November 2016;

Soft Methods in Probability and Statistics, Rome, 12 - 14 September 2016;

Recent Seminars

Asset Pricing in an Imperfect World:
University of Bielefeld (2015), University of Lugano (2015).

Asset Pricing with no Exogenous Probability:
University of L'Aquila, Dept. Mathematics (2008).

Referee

Finance and Stochastics;

The Financial Review.

Computational Statistics and Data Analysis.

Acta Applicanda Mathematica.

Annals of Applied Probability.

Journal of Applied Mathematics and Computing.

Zentralblatt MATH;

Journal of Mathematical Analysis and Applications

Mathematical Reviews;

Axioms.

Teaching

Mathematical Finance, Università Milano Bicocca, 2013–present

Risk Management, Università Milano Bicocca, 2008–present

Industrial Organization, Università Milano Bicocca, 2008–2012

Financial Modeling, University of Lugano, 2004–2012

Introduction to Financial Engineering, University of Lugano, 2004–2014

Monetary Economics, University of Lugano, 2012-present

Monetary Economics, Università del Salento, 2006–2008

Macroeocnomics, Università del Salento, 2005–2008

International Economics, Università del Salento, 2006–2008

Theory of Games and Voting, Università del Salento, 2006–2008

Financial Markets, University of Lugano, 1998–2006

Futures and Options, Università Bocconi, 2000–2003

Lecture Notes

Risk Management. Appunti di Lezione, pp. 1-112, Università di Milano Bicocca.

Giochi e Strategie per la Politica e le Relazioni Internazionali, pp. 1-69, Università del Salento, 2006.

An Introduction to Financial Engineering, pp. 1-68, University of Lugano, 2006.

Uncertainty, Choice and Equilibrium. A Bird's Eye View, pp. 1-63, Università del Salento, 2005.

Financial Modeling, pp. 1-86, University of Lugano, 2004.

Options and Futures. An Introduction to Binomial Models, pp. 1-63, Università Bocconi, 2000.

Last updated: January 18, 2022