Sebastiano Vitali

Publications

Journal publications listed in WoS

- Moriggia V., Kopa, M., Vitali S.(2018) Pension fund management with hedging derivatives, stochastic dominance and nodal contamination, Omega, DOI 10.1016/j.omega.2018.08.011
- Vitali S. (2018) Multistage multivariate nested distance: an empirical analysis, Kybernetika, accepted
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- Ortobelli S., Vitali S., Cassader M., Tichý T. (2018) Portfolio selection strategy for the fixed income markets with immunization on average, Annals of Operations Research, Vol. 260, N. 1-2, pp. 395 - 415, DOI 10.1007/s10479-016-2182-8.
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- Kopa M., Vitali S., Tichý T., Hendrych R. (2017) Implied volatility and state price density estimation: arbitrage analysis, Computational Management Science, Vol. 14, N. 4, pp. 559 - 583, DOI 10.1007/s10287-017-0283-8.

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- Caviezel V., Falzoni A. M., Vitali S. (2015) L'esperienza ERASMUS: la valutazione degli studenti dell'Università di Bergamo, Induzioni, Vol. 51, pp. 97 - 108.
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- Consigli G., Moriggia V., Benincasa E., Landoni G., Petronio F., Vitali S., di Tria M., Skoric M., Uristani A. (2018) Optimal Multistage Defined-Benefit Pension Fund Management. In: Consigli G., Stefani S., Zambruno G. (eds) Handbook of Recent Advances in Commodity and Financial Modeling. International Series in Operations Research & Management Science, vol 257, Springer, pp. 267 - 296
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- Kopa M., Tichý T., Vitali S. (2016) The arbitrage inconsistencies of implied volatility extraction in connection to calendar bandwidth, Proceedings of the 10th International Scientific Conference Financial management of Firms and Financial Institutions, pp. 1405 - 1409.
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