Domenico Tarzia's Curriculum Vitae

APPOINTMENT

September 2014 – current	Assistant Professor, Peking University HSBC School of Business

EDUCATION

September 2007 – March 2013	Ph.D. in Finance, Bocconi University
September 2005 – July 2006	Master of Quantitative Finance and Risk Management, Bocconi University
September 2000 – March 2005	Graduate in Business Administration, Bocconi University

FIELDS

Option pricing, Financial modelling, Stochastic processes, Behavioural Finance.

RESEARCH

Local volatility surfaces and nonstationarity in pricing options.

Nonstationarity in pricing options: the sub-fractional Brownian motion.

Infinite-variance and self-similarity in option prices (joint with P. Muliere).

Jumps and discontinuities through Poisson random measures (joint with P. Muliere).

A Bayesian nonparametric test on the fractal structure of financial markets.

AWARDS

Bocconi University PhD Fellowship, 2007 – 2012.

CONFERENCE & SEMINARS

2013 - World Finance & Banking Symposium, Beijing.

2012 - 3rd World Finance Conference, Rio de Janeiro.

2012 - FMA European Conference Doctoral Student Consortium, Istanbul.

SUMMER SCHOOLS

Duisenberg Workshop in Behavioral Finance, Duisenberg School of Finance, June 2012

European Summer School in Financial Mathematics, ETH-ZURICH & Ecole Polytechnique, September 2011

Asia Summer Institute in Behavioral Economics, National University of Singapore, July 2011

TEACHING

Spring 2014/2013/2010 - Fall 2009	Macroeconomics (Undergraduate)
Spring 2014/Spring 2013	Quantitative Finance and Derivatives 2 (M.Sc.)
Fall 2013/2012	Matlab (M.Sc.)
Fall 2013/2012/2011	Financial Econometrics and Empirical Finance (M.Sc.)
Spring 2013	Strategic Finance (M.Sc.)
Fall 2012/2011	Theory of Finance (M.Sc.)
Fall 2009	Financial Markets and Institutions (Undergraduate)

IT SKILLS

Matlab, Mathematica, Stata, Eviews [Programming]

Scientific Workplace, Latex, Microsoft Office [Editing]

LANGUAGES

Italian: Native

English: Fluent

Spanish: Intermediate