Curriculum Vitae

PERSONAL INFORMATION

Francesco Cordoni

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http://mathfinance.sns.it/index.php/author/francesco-cordoni/

Sex Male | Date of birth Sep 11 1992 | Nationality Italy

WORK EXPERIENCE

Feb 2017 - Oct 2017

Collaborator

Phymtech SRL - Navacchio (PI) Italia

Main activities and responsibilities: Mathematical modelling of physical processes, Analysis of large multidimensional data, Multivariate statistics.

EDUCATION AND TRAINING

Nov 2017- Present

Doctor of Philosophy (Ph.D.): Financial Mathematics

Scuola Normale Superiore

First academic year of enrolment: 2017 | Ph.D. Candidate

2014-2016

2nd level degree – Master: Mathematics

Final degree mark: 110/110 cum laude

Università di Pisa - Department of Mathematics

Dissertation/thesis title: “Numerical methods for option pricing: Finite differences and multigrid techniques”
Supervisor: Dario Andrea Bini
Age at graduation: 24 | First academic year of enrolment: 2014 | Official duration (years): 2

2011-2014

1st level degree – Degree/Bachelor: Mathematics

Final degree mark: 104/110

Università di Pisa - Department of Mathematics

Age at graduation: 22 | First academic year of enrolment: 2011 | Official duration (years): 3

Pre-university studies

School-leaving examination mark: 100/100

Secondary school diploma: Industrial Technical Certificate

at 'G.Galilei' , Viareggio (LU)

School-leaving examination taken in (year): 2011
Italian secondary school diploma

VOLUNTEER EXPERIENCE

Feb 2016- June 2016

First level Volunteer: Basic Life Support (BLS)

Associazione Pubblica Assistenza e Salvamento Croce Verde Viareggio

RESEARCH VISITS

Oct 2019 (Sapporo, Japan)
Department of Mathematics, Faculty of Science, Hokkaido University

ATTENDED SEMINARS/CONFERENCES

Attended Dec 2018 (Pisa, Italy)
11th International Conference on Computational and Financial Econometrics (CFE)
Oral presentation: Identification of overdetermined structural VAR models (joint work with F. Corsi)

Attended Jan 2020 (Napoli, Italy)
XXI Workshop On Quantitative Finance
Oral presentation: What destabilizes financial markets? Insights from market impact games (joint work with F. Lillo)

Discussant role: Real Option Signaling Games of Debt Financing Using Equity Guarantee Swaps under Asymmetric Information (by Q. Wang and Y.K. Kwok)

INVITED SEMINARS, CONFERENCES AND WORKSHOPS

Invited Seminar Oct 2019 (Sapporo, Japan)
At Department of Mathematics, Faculty of Science, Hokkaido University
Stochastic Discounted Cash Flow Analysis and Corporate Valuation (joint work with G. Bottazzi, G. Livieri, and S. Marmi)

Invited Speaker Oct 2019 (Kusatsu, Japan)
One Day Workshop on Probability and Statistics at Ritsumeikan University
Identification of Overdetermined and Noisy Structural VAR Models: The Collapsing-ICA Approach (joint work with F. Corsi)

Invited Seminar Apr 2020 (Florence, Italy)
At Department of Economics and Management, University of Florence
Estimating Value at Risk: Extreme Value Theory and Hawkes Processes

ATTENDED SUMMER SCHOOLS

Attended July 2018 (Perugia, Italy)
Recent Developments in Financial Econometrics (SIDE)
Lecturers: Andrew Patton (Duke University), Kevin Sheppard (Oxford University)

Attended Sep 2018 (San Miniato, Italy)
Summer School of Mathematics for Economic and Social Sciences (CRM): Mathematical Methods for Time Series Analysis
Lecturer: Marco Lippi (EIEF Rome)

Attended Sep 2019 (San Miniato, Italy)
Summer School of Mathematics for Economic and Social Sciences (CRM): An introduction to random dynamical systems and their perturbations
Lecturers: Stefano Galatolo (Università di Pisa), Isaia Nisoli (UFRJ)

PERSONAL SKILLS

Mother tongue(s) Italian

Other language(s)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	B1	B1	B1	B1	B1
	English: Inglese B1 - 01 10 2012				
French	A1	A1	-	-	-

Levels: A1/A2: Basic user - B1/B2: Independent user - C1/C2 Proficient user
Common European Framework of Reference for Languages

DIGITAL COMPETENCE

Operating systems: Good
Programming languages: Good
Word processing: Excellent
Electronic spreadsheet: Good
Database administrators: Good
CAD skills: Fair
Internet skills: Good
Data transmission networks: Fair
Web-site creation: Fair
Multimedia: Fair
Programming languages known: C/C++, Fortran, MatLab, OCaml, R, GNU Octave
Software applications: MatLab, R, Octave, NONMEM, Datastream, Eikon (Thomson Reuters)

RESEARCH INTERESTS

Structural vector autoregressive model, Identification, Independent component analysis, Firm valuation, Stock recommendations, Market impact games, Transient price impact, Cross-impact, Optimal execution.

PUBLICATIONS

- Piva, S., Di Paolo, A., Galeotti, L., Ceccherini, F., Cordoni, F., Signorini, L., Togni T., De Nicolò A., Rasulo FA., Fagoni N., Latronico N. and D'Avolio A. (2019). Daptomycin Plasma and CSF Levels in Patients with Healthcare-Associated Meningitis. *Neurocritical Care* 31(1), 116-124.

PREPRINTS

- Cordoni, F. and Corsi, F. (2019). Identification of Singular and Noisy Structural VAR Models: The Collapsing-ICA Approach. *Available at SSRN: https://ssrn.com/abstract=3415426.*

- Cordoni, F. and Lillo, F. (2020). Instabilities in Multi-Asset and Multi-Agent Market Impact Games. *Available at SSRN: https://ssrn.com/abstract=3570691* and *arXiv preprint arXiv:2004.03546*.

- Bottazzi, G., Cordoni, F., Livieri, G. and Marmi, S. (2020). Uncertainty in Firm Valuation and a Cross-Sectional Misvaluation Measure. *Available at http://www.lem.sssup.it/WPLem/2020-15.html.*

- Bottazzi, G., Cordoni, F., Livieri, G. and Marmi, S. (2020). Stock Recommendations from Stochastic Discounted Cash Flows.