

## Curriculum Vitae of Antonino Damiano Rossello

<p><b>Personal</b></p> <p>Address</p> <p>Telephone</p> <p>E-mail</p> <p>Citizenship</p> <p>Languages</p> <p><b>Education</b></p> <p>2003</p> <p>1999</p> <p><b>Employment</b></p> <p>2003-2007</p> <p>2007-2014</p> <p>2014-current</p>	<p>Department of Economics and Business, University of Catania, Corso Italia, 55</p> <p>+39/095.375344</p> <p><a href="mailto:rossello@unict.it">rossello@unict.it</a></p> <p>Italian</p> <p>English, Italian</p> <p>Ph.D., Mathematical Methods for Economics and Finance, Università di Messina, Italy</p> <p>B.Sc., Laurea, Economics, Università di Catania, Italy</p> <p>Researcher, Department of Economics and Business, University of Catania</p> <ul style="list-style-type: none"> <li>• Taught undergraduate courses in Mathematics of Finance</li> <li>• Taught graduate courses in Probability &amp; Mathematical Finance</li> <li>• Taught doctoral courser in Mathematics for Economics</li> </ul> <p>Assistant Professor, Department of Economics and Business, University of Catania</p> <p>Associate Professor, Department of Economics and Business, University of Catania</p> <p>Editorial</p> <ul style="list-style-type: none"> <li>• Guest Editor, Special Issue Editor, “Risk vs Performance Measures: Robustness, Elicitability and Time-Dependency”, in <i>Risks</i> 2018-19 (ISSN 2227-9091)</li> <li>• Reviewer of Journal of Banking and Finance</li> <li>• Reviewer of Insurance: Mathematics and Economics</li> <li>• Reviewer of Managerial Finance</li> <li>• Reviewer of The European Journal of Finance</li> <li>• Reviewer of Statistics and Risk Modeling</li> <li>• Reviewer of Hacettepe Journal of Mathematics and Statistics</li> <li>• Reviewer of North America Journal of Economics and Finance</li> <li>• Reviewer of Annals of Operations Research</li> <li>• Reviewer of Journal of Applied Statistics</li> <li>• Reviewer of Mathematical Finance</li> <li>• Reviewer of Economic Modelling</li> <li>• Reviewer of Operational Research</li> </ul>
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### Memberships to learned societies

2007-current	<p>Associazione per la Matematica Applicata alle Scienze Economiche e Sociali (AMASES)</p>
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## Lectures at Conferences in past years

June 2019	“A Refined Measure of Conditional Maximum Drawdown”, 9 <sup>th</sup> General AMAmef Conference, Paris, Campus des Cordeliers, Wednesday, June 12
January 2019	“Path Dependent Acceptability Indexes of Performance”, XX Workshop on Quantitative Finance, ETH Zurich, Lecture Hall G3, January 24
September 2016	“Intra-Horizon Risk: MaXVaR Vs Maximum Drawdown”, XL AMASES, University of Catania
September 2012	“Robust Performance Measurement”, Probability & Finance – Final Conference of the National Research Project <i>Prin 2008</i> , Università degli Studi G. d’Annunzio, Department of Economics, Pescara, September 10–12
January 2010	“Maximal Downside Risk for Skewed Returns”, XI Workshop on Quantitative Finance, University of Palermo, Polididattico, Palermo, January 28–29
September 2006	“Beyond Sharpe Ratio: Optimal Asset Allocation with Asymmetrical Performance Ratios”, XXX AMASES, University of Trieste
May 2006	“Computational Asset Allocation Using One-Sided and Two-Sided Variability Measures”, ICCS International Conference, Workshop on Computational methods for financial markets, University of Reading
November 2004	“The Engineering of a Dynamic VaR”, Financial Engineering and Applications, MIT, Cambridge, USA

## Publications

- [1] Rossello D., Lo Cascio, S. (2019) *A Refined Measure of Conditional Maximum Drawdown* <https://ssrn.com/abstract=3337828> or <http://dx.doi.org/10.2139/ssrn.3337828>
- [2] C.E. Kountzakis, Rossello D. (2019) *Acceptability Indices of Performance for Bounded Càdlàg Processes*, Stochastics, <https://doi.org/10.1080/17442508.2019.1687705>, article in press
- [3] Rossello D., (2015) *Ranking of Investment Funds: Acceptability Vs Robustness*, European Journal of Operational Research **245**(3), pp. 828-836
- [4] Rossello D., (2012) *Arbitrage in Skew Brownian Motion Models*, Insurance: Mathematics and Economics, Volume **50**(1), pp. 50-56
- [5] Eling M., Farinelli S., Rossello D., Tibiletti L. (2010) *One-Size or Tailor-Made Performance Ratios for Ranking Hedge Funds?*, Journal of Derivatives and Hedge Funds, **16**(4), pp. 267-277
- [6] Eling M., Farinelli S., Rossello D., Tibiletti L. (2011) *Skewness in Hedge Funds Returns: Classical Skewness Coefficients vs Azzalini's Skewness Parameter*, International Journal of Managerial Finance, **6**(4), pp. 290-304
- [7] Farinelli S., Ferreira M., Rossello D., Thoeny M. and Tibiletti L. (2009) *Optimal Asset Allocation aid System: from “One-Size” vs “Tailor-Made” Performance Ratio*, European Journal of Operational Research **192**(1), pp. 209-215
- [8] Farinelli S., Ferreira M., Rossello D., Thoeny M. and Tibiletti L. (2008) *Beyond Sharpe Ratio: Optimal Asset Allocation using Different Performance Ratios*, Journal of Banking and Finance **32**(11), pp. 2057-2063
- [9] D. Rossello (2008) *MaXVaR with Non-Gaussian Distributed Returns*, European Journal of Operational Research **189**(1), pp. 159-171
- [10] Farinelli S., Tibiletti L., Rossello D. (2006) *Computational Asset Allocation Using One-Sided and Two-Sided Variability Measures*, V.N. Alexandrov et al. (Eds.): ICCS, Part IV, LNCS 3994, pp. 324-331, Springer-Verlag Berlin Heidelberg, ISSN: 0302-9743

- [11] Farinelli S., Tibiletti L., Rossello D. (2005) *Portfolio Choices using One-sided, Dispersion and Quantile Variability Measures*, Department of economics and Quantitative Methods, Università di Catania, paper n. 2
- [12] Lamantia F., Rossello D. (2004) *The Engineering of a Dynamic VaR*, Actapress, MIT, Cambridge, USA
- [13] Angilella S., Greco S., Matarazzo B., Rossello D. (2003) *Evaluating Utility and Risk: an Application to the Italian Financial Market*, proceedings of EURO/INFORMS, Istanbul, section MD23
- [14] Rossello D. (2002) *Una Misura del Downside Risk per le Imprese non Finanziarie*, proceedings of 26<sup>th</sup> AMASES, Università di Verona, pp. 417 – 419

## Preprint

- [1] Rossello, D.: *A Note on Nonparametric Estimation of Financial Performance* (2014), Department of Economics and Business, University of Catania
- [2] Rossello D., Kountzakis. C.E.: *Path-Dependent Acceptability Indexes of Performance* (2018), Department of Economics and Business, University of Catania

## Conferences

### ■ (organizing committee)

- [1] 40<sup>th</sup> Annual Meeting of the Italian Association for Mathematics Applied to Economic and Social Science (AMASES XL – 2016), Department of Economics and Business, University of Catania

### ■ (co-authored)

- [1] Eling M., Farinelli S., Rossello D., Tibiletti L. (2008) *Performance Ratios using Skew-Elliptical Distribution: A new Perspective*, presented at MAF, University of Sannio, Italy, March 20, 2009
- [2] Eling M., Farinelli S., Rossello D., Tibiletti L. (2008) *Performance Ratios for Skew-normal Hedge Funds*, presented at EWGFM, Stockholm, Sweden, May 15-17, 2008
- [3] Eling M., Farinelli S., Rossello D., Tibiletti L. (2008) *Tail Risk in Hedge Funds: Classical Skewness Coefficients vs Azzalini's Skewness Parameter* presented at II Workshop “Bridging Mathematics, Natural Sciences, Social Sciences and Finance”, Hedge Funds Research Institute, International University of Monaco, 9-11 April, 2008
- [4] Farinelli S., Ferreira M., Rossello D., Thoeny M. and Tibiletti L. (2007) *Optimal Asset Allocation aid System: from "One-Size" vs "Tailor-Made" Performance Ratio*, presented at VIII Workshop on Quantitative Finance 2007, Venice, January 25-26
- [5] Farinelli S., Ferreira M., Rossello D., Thoeny M. and Tibiletti L. (2006) *Optimal Asset Allocation aid System: from "One-Size" vs "Tailor-Made" Performance Ratio*, presented at 39th Meeting of the EURO Working Group on Financial Modelling, Sophia Antipolis (Nice), November 16-17, 2006
- [6] Farinelli S., Ferreira M., Rossello D., Thoeny M. and Tibiletti L. (2006) *Beyond Sharpe Ratio: Optimal Asset Allocation with Asymmetrical Performance Ratios*, presented at The International Summer School in Risk Measurement and Control, University of Rome La Sapienza and University of Lugano, Roma June 20-28, 2006

### ■ (participation)

- [1] XVIII Workshop on Quantitative Finance 2017, University of Milano-Bicocca, Building U6, Floor -1, Rooms 4 and 5, Milano, January 25–27
- [2] X Workshop on Quantitative Finance 2009, Politecnico di Milano, Department of Mathematics, Milano, January 29–30
- [3] VI Workshop on Quantitative Finance 2005, University Luigi Bocconi, Milano, January 27–28
- [4] Spring School in Finance, *Portfolio Optimization*, prof. Wolfgang Runggaldier, *Pricing and Risk Management of Derivative Securities*, prof. Lane Hughston, Department of Mathematics, Bologna, 20–21 May, 2004
- [5] Annual Research Conference in Financial Risk, Budapest 12–14 July 2001
- [6] *Market Imperfections, Investment Optionality and Default Spreads*, prof. Sergey Tsyplakov, Field Institute, University of Toronto, February 26, 2001