CURRICULUM VITAE

Personal information

First name / Surname	**MARCELLINO GAUDENZI**
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E-mail	**marcellino.gaudenzi@uniud.it**
Nationality	**Italian**
Date of birth	27 JULY 1956

Work experience

Dates	*November 2006 - ongoing*
University of Udine	
Role	Full professor of **Mathematical methods of economy, finance and actuarial sciences**
Dates	November 1998 – October 2006
University of Udine	
Role	Associate professor of **Mathematical methods of economy, finance and actuarial sciences**
Dates	Jun 1985 – October 1998
University of Udine	
Role	University researcher *in* **Mathematical Analysis** at ***Faculty of Engineering***

Education and training

Master degree in Mathematics 23 September 1980 with the highest score, University of Perugia.

Fellow at the International School for Advanced Studies of Trieste (SISSA) from 1980 to 1984. Title of "Magister Philosophiae" in Functional Analysis with the highest score.

Personal skills and competences

Mother tongue(s) **Italian**

Other language(s)

Self-assessment	Understanding				Speaking				Writing	
European level (*)	Listening		Reading		Spoken interaction		Spoken production			
English		B1		B1		B1		B1		B1
German		A2		B2		A2		A2		A2

(*) *Common European Framework of Reference for Languages*

Institutional positions held in university

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Director of the Department of Economics and Statistics of the University of Udine for the period 1 October 2022 - 30 September 2025.
Vice-Dean of the Faculty of Economics of the University of Udine from 2010 to 2012.
Coordinator of the Bachelor's Degree in Business Administration of Udine, Bachelor's Degree in Business Administration of Pordenone, Bachelor's Degree in Economics and Commerce of Udine from October 2012 to September 2015.
Local coordinator of the AHELO (Assessment of Higher Education Learning Outcomes) project of the OECD for the University of Udine.
Coordinator for Economics of the Basic Mathematics Project in collaboration between the University of Udine and the high schools of the province of Udine since 2009.
Member of the Scientific Council of CISIA (Interuniversity Consortium of Integrated Access Systems).
Member of the Scientific Committee of Amases (Association for Mathematics Applied to Economic and Social Sciences) from 2019 to 2022.

Scientific publications

The areas of publications cover:
evaluation of complex financial contracts (path-dependent options and othe types of option derivatives) algorithmic evaluation of the fair premium of equity-linked with surrender option insurance contracts (18 publications),
differential equations and boundary value problems (20 publications),
dynamic portfolio optimization (1 publication),
economic models and Goodwin cycles (1 publication).

Research activity

The research activity concerned:
until 2001 the field of ordinary differential equations: boundary problems for linear and nonlinear differential equations, with particular regard to nonself-adjoint problems,
from 2001 onwards she focused on financial options theory, evaluation of insurance contracts with the possibility of early exercise, computational finance,

stochastic processes with jumps. Dynamic economic models were also studied, in recent years, research has mainly focused on the dynamic optimization of portfolios considering risky and non-risky assets, consumption and constraints on both consumption and wealth.

PRIVACY

I authorize the processing of my personal data in accordance with Article 13 of Legislative Decree No. 196 of June 30, 2003 – "Code regarding the protection of personal data" and Article 13 of the GDPR 679/16 – "European Regulation on the protection of personal data"

15 April 2023 Marcellino Gaudenzi