

# Curriculum Vitae

**Claudia Ravanelli**

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## **Personal Data**

Civil status: Married, two children

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## **Education**

2004: Ph.D. in Economics (summa cum laude), University of Lugano, Switzerland,  
thesis: “An option pricing formula for the GARCH diffusion model”, advisor: Prof.  
G. Barone-Adesi, University of Lugano

1999: Diploma in Mathematics (highest score), University of Milan, Italy

## **Academic Appointments**

2014–present: Senior Researcher Associate at the Center for Finance and Insurance,  
Department of Banking and Finance, University of Zurich

2009–2014: Senior Researcher at the Swiss Finance Institute, EPFL

2006–2009: Researcher at the Swiss Banking Institute, University of Zurich

2004–2006: Postdoctoral researcher at the Center for Applied Mathematics, Ecole  
Polytechnique, France

## Languages

Italian, English, French

## Publications and Working Papers

- “Market-consistent valuation and management of an insurance firm” (with P. Koch-Medina, S. Moreno-Bromberg and M. Sikic) (working paper)
- “Ambiguity aversion in Ellsberg frameworks” (with G. Svindland)  
*Economic Theory*, 2017, forthcoming
- “Robust capital requirements under model risk” (with P. Barrieu), *Economic Notes*, 2015, Vol. 44, Issue 1, 1-28
- “Comonotone Pareto optimal allocations for law invariant robust utilities on  $L^1$ ” (with G. Svindland), *Finance and Stochastics*, 2014, Vol. 18, 249–269
- “Understanding modelling and managing longevity risk: Key issues and main challenges” (with P. Barrieu, H. Bensusan, N. El Karoui, C. Hillairet, S. Loisel and Y. Salhi), *Scandinavian Actuarial Journal*, 2012, Vol. 2012-3, 203–231
- “Cash sub-additive risk measures under interest rate ambiguity” (with N. El Karoui), *Mathematical Finance*, 2009, Vol. 19, 561–590
- “An option pricing formula for the GARCH diffusion model”, *Computational Statistics and Data Analysis*, 2005, Vol. 49, 287–310 (with G. Barone-Adesi and H. Rasmussen)

## Seminars / Conferences

2016: invited speaker at *10th Risk and Stochastics Conference 2016*, LSE, London

2015: invited speaker at *7th General AMaMeF and Swissquote Conference*, EPFL Lausanne; Seminar at University Milan-Bicocca.

2013: invited speaker at *Indices of Riskiness and New Risk Measures workshop*, ETH and University of Zurich.

2012: Seminar at Université Paris Diderot, Paris 7; Seminar at “Mathématiques de la décision”, Toulouse school of Economics/GREMAQ, Toulouse.

2011: Princeton-Lausanne Workshop, Lausanne; EPFL-UNIL Brown Bag seminar, Lausanne; Workshop on Mathematical Finance, University of Milan; Insurance and Financial Mathematics workshop, Leibniz Universität, Hannover.

2009: Seminar at University of Freiburg, Institute of Mathematics, Freiburg.

2008: Seminar at Humboldt University, Institute of Mathematics, Berlin; Bachelier Finance Conference, London.

2007: Seminar at Financial and Actuarial Mathematics at Vienna University of Technology, Vienna; Seminar at Cass Business School, London; Quantitative Methods in Finance, Sydney.

2006: International Symposium on Financial Engineering and Risk Management, Xiamen University, China (invited speaker).

2005: Seminar Modèles Stochastiques en Finance, Ecole Polytechnique, Paris.

2004: European Financial Management Association, Basel; Workshop of Quantitative Finance, University of Siena.

2003: Mathematical Finance Seminar, University of Florence.

### **Other Professional Activities**

- *Referee* for: Mathematical Finance, Finance and Stochastics, Economic Theory, Journal of Mathematical Economics, Mathematics and Financial Economics, Journal of Futures Markets, Computational Statistics and Data Analysis.
- *PhD thesis committee*:  
At EPFL: Giuliano Curatola  
At London School of Economics: Flavia Giammarino.

## Teaching

- 2009–present: “Quantitative methods in Finance” master course at EPFL.
- 2007–2008: “Quantitative Finance course” master course at University of Zurich (joint with M. Paoletta)
- 2006–2007: “Asset Pricing” undergraduate course at University of Zurich (joint with M. Chesney and M. Leippold)

## Teaching evaluation at EPFL

In-depth CRAFT evaluation 2011-2012: 5.5/6.0

Course: “Quantitative methods in finance” master course at EPFL

Class size: 34 students