1) **Finance**

**Books, papers, conference proceedings, etc.**

  - M. Bianchetti, "Modern Pricing of Interest Rate Derivatives including Funding and Collateral".
- M. Bianchetti, "The Zeeman Effect in Finance", Bloomberg Risk, 5 Aug. 2011, pp. 7-8 (Bloomberg NI RISKBRIEF <GO>)

Conferences, talks, etc. (as speaker)
- Talk “Brexit or Bremain? Evidence from Bubble Analysis”, 1st Workshop on Mining Data for financial applications (MIDAS 2016), Riva del Garda, Italy, 19 Sep. 2016.
- Invited talk “Modern Derivative Pricing Including Funding and Collateral”, Prometeia, Bologna, 22 May 2014.
Invited talk “Interest Rate After the Credit Crunch”, Risk Quant Congress, London, 8 Nov. 2011.
Organizer of 1 day workshop "Introduction to Econophysics", University of Milan, Physics Department, Nov. 1999 (http://www.bianchetti.org/Finance/Econophysics1999.htm).

Referee
- Mathematical Finance (2013)
- Quantitative Finance (2017)
- Risk Magazine (2010-present).
- Wilmott Journal (2012)

Memberships
Since Feb. 2017: member of the Advisory Board of the PhD programme "Mathematical Models and Methods in Engineering" of Politecnico di Milano
Since 2013, coordinator, jointly with Prof. U. Cherubini, of AIFIRM Market Risk Committee.
Since 2011, member of the Board of Directors of “Corso di Alta Formazione in Finanza Quantitativa”, MIP School of Management, Politecnico di Milano.
2004-2005: member of the Board of Directors of "Master in metodologie e modelli per la finanza quantitativa", University of Milan, Dept. of Physics.

Teaching activity
- Regular
  - Since 2017: Adjunct Professor of “Quantitative Risk Management” (8h), Dept. of Economic-Social and Mathematical-Statistical Sciences, University of Torino, SSD: SECS S/06.
  - Since 2015: Adjunct Professor of “Interest Rate Models” (30h), School of Economy, Management and Statistics, Bologna University, SSD: SECS S/06.
  - Since 2015: Lecturer “Elective Course Market and Counterparty Risk Management” (8h out of 16h course), Mafinrisk, Bocconi University.
  - Since 2011: Lecturer “Modelli di tasso di interesse e derivati” (14h out of 22h course) at Percorso Executive in Finanza Quantitativa, MIP School of Management, Politecnico di Milano.
  - Since 2005: Lecturer at Corso di Alta Formazione in Finanza Matematica, Dept. of Mathematics, Bologna University:
    o 2014-present: course “Modern Interest Rates” (16h-24h)
    o 2010-2013: course “Pricing of Interest Rate Derivatives” (4h-8h)
2005: Lecturer “Modelli per gli strumenti finanziari” (25h), Master in metodologie e modelli per la finanza quantitativa, University of Milan, Dept. of Physics, edition 2004-2005.

Random

- Lecturer “Quantitative Risk Management”, University of Milan-Bicocca, 23 Nov. 2013 (1h).
- Lecturer “Modern Derivative Pricing with Collateral, Funding and Credit Risk”, WBS Quants Hub, London, 17 Nov. 2013 (1-day workshop).
- Lecturer “Interest Rates After the Credit Crunch”, Bologna University, Corso di Alta Formazione in Finanza Matematica, Dept. of Mathematics, 6 Mar. 2013 (3h).
- Lecturer “Interest Rates Derivatives”, WBS, Frankfurt, 19 Nov. 2012 (day 1 of 2).
- Lecturer “Interest Rates After the Credit Crunch”, WBS, Paris, 27 Feb. 2012 (day 1 of 2).
- Lecturer “Interest Rates After the Credit Crunch”, Bologna University, Corso di Alta Formazione in Finanza Matematica, Dept. of Mathematics, 16 Feb. 2012 (3h).
- Lecturer “Interest Rates After the Credit Crunch”, WBS, Madrid, 28 Nov. 2011 (day 1 of 2).
- Lecturer “Interest Rates After the Credit Crunch”, Concentric, Milan, 27 Oct. 2011 (day 1 of 2).
- Lecturer “Interest Rates After the Credit Crunch”, WBS 7th Fixed Income Conference, Berlin, 5 Oct. 2011 (1 day).
- Lecturer “Interest Rates After the Credit Crunch”, WBS, London, Mar. 2011 (day 1 of 2).
- Lecturer “Interest Rates After the Credit Crunch”, Bologna University, Corso di Alta Formazione in Finanza Matematica, Dept. of Mathematics, 18 Feb. 2011 (3h).
- Lecturer “Interest Rates After the Credit Crunch”; WBS, Frankfurt, Feb. 2011 (day 1 of 2).
- Lecturer “Interest Rates After the Credit Crunch”, Piedmont University, Dept. of Economic Sciences and Quantitative Methods, 14 Dec. 2010 (3h).
- Lecturer “Interest Rates After the Credit Crunch”; WBS, Milan, Oct. 2010 (day 1 of 2).
- Lecturer “Two Curves One Price”, WBS, London, Apr. 2010 (1.5h of 2 days).
- Lecturer “The SABR Model”, Bologna University, Corso di Alta Formazione in Finanza Matematica, Dept. of Mathematics, Jan. 2010 (3h).
- Lecturer “The SABR Model”, Piedmont University, Dept. of Economic Sciences and Quantitative Methods, Dec. 2009 (3h).

Students

• Mattia Carlicchi, M. Sc. Finance, Bocconi University, “I tassi di interesse dopo il credit crunch: l’evoluzione del mercato e dei modelli”, Dec. 2010

Trainings (as trainee)
- “Interest Rate Derivatives”, Y. Aït-Sahalia, FAME, Geneve, 2004 (5 days).

Interviews
- Interview by Bloomberg, in "London Banks Seen Rigging Rates Losing Credibility with Markets", by Mark Gilbert, Gavin Finch and Anhalee Worrachate, Nov. 2011 (Bloomberg, NSN LV2NIP0UQVI9 <GO>).

Softwares

2) Physics

Papers, proceedings, etc.

Conferences, courses, etc.
- “VI Summer School of Vector and Parallel Computing”, CINECA, Bologna, 1997 (2 weeks).
Teaching activity


Softwares


3) Non profit

Papers, proceedings, etc.


Ph.D. assessment research reports


Presentations, workshops (co-organiser, chairman or speaker)


I authorize my personal data processing for human resource research and selection and in compliance with privacy laws.

Marco Bianchetti