Marco Bianchetti

Papers – Conferences et al.

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1) Finance

Books, papers, conference proceedings, etc.

- M. Bianchetti, F. Mercurio, N. Moreni, A. Pallavicini, *"Modern Interest Rate Markets and Models"*, Wiley Finance, expected 2018.
- S. Scoleri, M. Bianchetti, S. Kucherenko, "*Application of Quasi Monte Carlo and Global Sensitivity Analysis to Option Pricing and Greeks*" (February 5, 2017). SSRN working paper, 5 Feb. 2017, https://ssrn.com/abstract=2911698.
- M. Bianchetti, D.E. Galli, C. Ricci, A. Salvatori, M. Scaringi, "*Brexit or Bremain? Evidence from Bubble Analysis*". Published on CEUR-WS: 29-Dec-2016, Proceedings of the 1st Workshop on MIning DAta for financial applicationS (MIDAS 2016), Riva del Garda, Italy, September 19-23, 2016. Edited by: Ilaria Bordino, Guido Caldarelli, Fabio Fumarola, Francesco Gullo, Tiziano Squartini. Also published in Risk Magazine, 22 June 2016. SSRN working paper, 20 Jul. 2016, https://ssrn.com/abstract=2798434.
- M. Bianchetti, U. Cherubini, "*Prudent Valuation Guidelines and Sound Practices*", published in Newletter AIFIRM anno 11, n. 1, Dec. 2015, http://www.aifirm.it. SSRN working paper 16 Jun. 2016, https://ssrn.com/abstract=2790629.
- A. Antonov, M. Bianchetti and I. Mihai, *"FVA for General Instruments"*, Risk Magazine, Nov. 2015. SSRN working paper, 10 Jul. 2013, http://ssrn.com/abstract=2290987.
- M. Bianchetti, S. Kucherenko, S. Scoleri, *"Pricing and Risk Management With High-Dimensional Quasi Monte Carlo and Global Sensitivity Analysis"*, Wilmott, 2015: 46–70, Jul. 2015. SSRN working paper, 9 Apr. 2015,http://ssrn.com/abstract=2592753.
- M. Bianchetti, M. Carlicchi, F. Cozzi, L. Recchia, A. Spuntarelli, "*ETD vs. OTCD: Counterparty Risk and Capital Requirements for Exchange Traded Derivatives*", 24 Sept. 2014. Available at SSRN http://ssrn.com/abstract=2500972
- M. Bianchetti and M. Morini, editors, "*Interest rate modelling after the financial crisis*", Risk Books, Jun. 2013 (http://riskbooks.com/interest-rate-modelling-after-the-financial-crisis), including the three chapters:
  - M. Bianchetti and M. Carlicchi, "*Evolution of the Markets after the Credit Crunch*", SSRN working paper, 19 Dec. 2012, http://ssrn.com/abstract=2190138
  - M. Bianchetti, "*Modern Pricing of Interest Rate Derivatives including Funding and Collateral*".
  - F. M. Ametrano and M. Bianchetti, "*Bootstrapping the Illiquidity: Multiple Yield Curves Construction for Market Coherent Discount and FRA Rates Estimation*", SSRN working paper, 2 Apr. 2013, http://ssrn.com/abstract=2219548.
- Ametrano, Ferdinando M. and Bianchetti, Marco, "*Everything You Always Wanted to Know About Multiple Interest Rate Curve Bootstrapping but Were Afraid to Ask*" SSRN working paper, 2 Apr. 2013, https://ssrn.com/abstract=2219548.
- Bianchetti, Marco "*The Zeeman Effect in Finance*", Oct. 2011, SSRN working paper, 31 Oct. 2011, http://ssrn.com/abstract=1951578.
- M. Bianchetti, M. Carlicchi, *"Interest Rates After the Credit Crunch - Multiple Curve Vanilla Derivatives and SABR"*, published in The Capco Journal of Financial Transformation - Applied Finance n. 32, September 2011 (http://www.capco.com/sites/all/files/journal-32.pdf); SSRN working paper, 11 Mar. 2011, http://ssrn.com/abstract=1783070.
- M. Bianchetti, "*The Zeeman Effect in Finance*", Bloomberg Risk, 5 Aug. 2011, pp. 7-8 (Bloomberg NI RISKBRIEF <GO>)
- M. Bianchetti, "*Two Curves, One Price*", Risk, August 2010. Longer version available at SSRN, 14 Nov. 2008, http://ssrn.com/abstract=1334356.
- F. M. Ametrano, M. Bianchetti, "*Bootstrapping the Illiquidity: Multiple Yield Curves Construction for Market Coherent Forward Rates Estimation*", published in "*Modeling Interest Rates: Latest Advances for Derivatives Pricing*", edited by F. Mercurio, Risk Books, 2009. SSRN abstract http://ssrn.com/abstract=1371311.
- E. Scalas, M. Bianchetti, F. Mainardi, H.E. Roman, A. Vivoli, "*Syntethic Markets*", conference poster, published in *Proceedings of the 8th Annual Workshop on Economics with Heterogeneous Interacting Agents*, Kiel, Germany, May 29-31, 2003, http://people.unipmn.it/scalas/wehia2003sm/wehia2003sm.html.

- M. Bianchetti, *"Towards High Performance Monte Carlo Pricing of Portfolios of Equity Derivatives"*, in proceedings of CAPI2001, CILEA, 2001, http://www.bianchetti.org/Finance/CAPI2001/CAPI2001-Presentation.htm.

Conferences, talks, etc. (as speaker)

- Invited talk "*Prudent Valuation and MPU: Efficient Capital Allocation under EBA RTS*", V-FI Europe, London, 21 Jun. 2017.
- Invited talk "*Is Brexit still a bubble*", Global Derivatives Trading and Risk Management, Barcelona, May 2017.
- Invited talks "*Brexit or Bremain ? Evidence from bubble analysis*" and "*Gruppo di lavoro Fundamental Review of the Trading Book (FRTB) - Avvio lavori*", XII Convention AIFIRM, Milano, 16 Nov. 2016.
- Invited talk "*Prudent Valuation - Bridging the gap between pricing and risk management*", Prometeia, Bologna, 13 Oct. 2016.
- Invited talk "*Prudent Valuation - Bridging the gap between pricing and risk management"*, Workshop New Themes in Finance, Insurance and Energy Markets, Novara, 22 Sep. 2016
- 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 "*The Age of Negative Rates - Market facts and modelling consequences",* PRMIA and Numerix conference, Milan, 26 May 2016.
- Invited talks "*Prudent Valuation: here we go*", and "*Better Pricing & Risk Management with High Dimensional Quasi Monte Carlo*" (with S. Scoleri), Global Derivatives Trading and Risk Management, Budapest, May 2016.
- Joint invited talk with S. Scoleri and S. Kucherenko, "*Better Pricing & Risk Management with High Dimensional Quasi Monte Carlo – Multi-asset options and AAD*", Imperial College, Dept. of Mathematics, London, 9 Mar. 2016.
- Invited talk "*Prudent Valuation: conclusione lavori*", AIFIRM, Milan, 2 Dec. 2015.
- Invited talk "*Prudent Valuation: A New Bridge Between Pricing & Risk Management*", Cass Business School, London, 4 Nov. 2015.
- Joint invited talk with S. Scoleri, "*Better Pricing & Risk Management with High Dimensional Quasi Monte Carlo – Multi-asset options and AAD*", WBS Fixed Income Conference, Paris, 9 Oct. 2015.
- Invited talks "*Prudent Valuation: A New Bridge Between Pricing & Risk Management*", and "*Better Pricing & Risk Management with High Dimensional Quasi Monte Carlo*" (with S. Scoleri), Global Derivatives Trading and Risk Management, Amsterdam, May 2015.
- Joint invited talk with T. Dehapiot, "*Prudent Valuation: Bridging the Gap Between Pricing & Risk Management*", Risk Minds, Amsterdam, 10 Dec. 2014.
- Joint invited talk with I. Faerman, "*Prudent Valuation: Bridging the Gap Between Pricing & Risk Management*", Numerix Webinar, 12 Nov. 2014.
- Joint invited talk with S. Scoleri, "*Better Pricing and Risk Management with High Dimensional Quasi Monte Carlo*", WBS 10th Fixed Income Conference, Barcelona, 26 Sep. 2014.
- Joint invited talk with U. Cherubini, "*Funding Valuation and Prudent Valuation Adjustments (PVA & FVA)*", ABI conference, Roma, 16 Jun. 2014
- Invited talk "*Modern Derivative Pricing Including Funding and Collateral*", Prometeia, Bologna, 22 May 2014.
- Invited talk "*Advanced Techniques in Computing Counterparty Risk Measures: Quasi Monte Carlo Simulation*", Global Derivatives Trading and Risk Management, Amsterdam, 15 May 2014.
- Invited talk "*Advanced Techniques in Computing Counterparty Risk Measures: Quasi Monte Carlo Simulation*", Risk Minds, Amsterdam, 3 Dec. 2013.
- Invited talk "*Modern Derivative Pricing Including Funding and Collateral*", Risk Quant Congress, London, 12 Jun. 2013.
- Invited talk "*Modern Derivative Pricing Including Funding and Collateral*", Global Derivatives Trading and Risk Management, Amsterdam, 17 Apr. 2013.
- Invited talk "*Quants in finance – What a scientist can do in a bank*", Polytechnic of Milan, 10 Apr. 2013.
- Invited talk "*Modern Derivative Pricing Including Funding and Collateral*", 2nd WBS Interest Rate Conference, London 13 Mar. 2013.
- Invited talk "*Modern no-Arbitrage Pricing*", Scuola Normale Superiore di Pisa, 29 Jan. 2013.
- Invited talk "*Bootstrapping the Illiquidity*", Qfin Colloquia, Polytechnic of Milan, 22 Nov. 2012.
- Invited talk "*Quants in Finance*", Mateday, Math. Engineering, Polytechnic of Milan, 24 Oct. 2012.
- Invited talk "*Modern Derivatives' Pricing*", Risk Quant Congress, New York, 11 Jul. 2012.
- Invited talk "*The Zeeman Effect in Finance*", 18th Global Derivatives Trading and Risk Management, Barcellona, 19 Apr. 2011.

- Invited talk "*Modern Interest Rates*", WBS Interest Rate Conference, London, 28 Mar. 2012.
- Invited talk "*Modern Interest Rates*", Cass Business School, London, 28 Mar. 2012.
- Invited talk "*Modern Derivatives' Pricing*", Risk Annual Summit, London, 22 Mar. 2012.
- Invited talk "*Interest Rate After the Credit Crunch*", Risk Quant Congress, London, 8 Nov. 2011.
- Invited talk "*Interest Rates After the Credit Crunch*", Scuola Sup. S. Anna, Pisa, 17 Oct. 2011.
- Invited talk "*Switching to CSA discounting and beyond*", WBS 7th Fixed Income Conference, Berlin, 6 Oct. 2011.
- Talk "*Risk Management, Fair Value and Model Validation after the Credit Crunch*", Banca IMI conference "*The Debt Crisis: Different Rules for a Different World*", New York, 17-20 May 2011.
- Invited talk "*Interest Rate After the Credit Crunch*", IX RiskLab Meeting on Financial Risks, Madrid, 12 May 2011.
- Invited talk "*Interest Rate Derivatives After the Credit Crunch*", Bank of International Settlements, Basel, 6 May 2011.
- Invited talk "*Switching to CSA Discounting*", 17th Global Derivatives Trading and Risk Management, Paris, 11-15 Apr. 2011.
- Invited talk "*Multiple Curves One Price*", 16th Global Derivatives Trading and Risk Management, Paris, 17-21 May 2010.
- Invited talk "*Two Curves One Price*", Marcus Evans workshop "*Risk and Modelling Fixed Income Interest Rates*", London, 15-16 Apr. 2010.
- Invited talk "*Fair value, la crisi: impatti sui modelli di pricing*", joint with P. Virgili and L. A. Cefis, workshop Bank of Italy, Rome, 19 Jan. 2010.
- Invited talk "*Two Curves One Price*", Quant Congress Europe, London, 3-5 Nov. 2009.
- Talk "*Two Curves One Price*", X Workshop of Quantitative Finance, Milan, Jan. 2009.
- Internal talk "*Pricing & hedging inflation-linked derivatives",* Caboto - Intesa, Jan. 2004.
- Talk *"Towards High Performance Monte Carlo Pricing of Portfolios of Equity Derivatives"* at CAPI2001, CILEA, Catholic Univ. Milan, Oct. 2001.
- Organizer of 1 day workshop "*Introduction to Econophysics*", University of Milan, Physics Department, Nov. 1999 (http://www.bianchetti.org/Finance/Econophysics1999.htm).

Referee
- International Journal of Theoretical and Applied Finance (2013)
- Journal of Risk (2013)
- Journal of Economic Dynamics and Control (2012)
- Mathematical Finance (2013)
- Quantitative Finance (2017)
- Risk Magazine (2010-present).
- Wilmott Journal (2012)
- World Scientific Publishing Co. (2011).

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:
    - 2014-present: course "*Modern Interest Rates*" (16h-24h)
    - 2010-2013: course "*Pricing of Interest Rate Derivatives*" (4h-8h)
    - 2005-2006: course "*Pricing & Hedging Inflation-Linked Derivatives*" (3h).

- 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 "*Modelling & Validation for Capital, Initial Margin & Prudent Value*", Global Derivatives Trading and Risk Management, Amsterdam, May 2015 (1-day joint workshop with M. Morini).
- Lecturer "*Modern Interest Rates*", M.Sc. Course in Quantitative Finance, Dept. of Economy & Finance, University of Bologna, 24 April 2015, (2 days workshop).
- Lecturer "*Prudent Valuation*", 4th WBS CVA Conference, London, 25 Mar. 2015 (1-day joint workshop with U. Cherubini).
- Lecturer "*Prudent Valuation*", London Stock Exchange Group Academy, Milano, 28 Nov. 2014 (1-day joint workshop with U. Cherubini, A. Pignataro, S. Vasconi).
- Lecturer "*Prudent Valuation*", London Stock Exchange Group Academy, Milano, 29 May 2014 (1-day joint workshop with U. Cherubini, E. Maffi, A. Pignataro, S. Vasconi).
- 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 "*Modern Derivative Pricing with Collateral, Funding and Credit Risk*", Risk Quant Congress, London, 11 Jun. 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 "*Understanding and Managing Model Risk*", Workshop, Risk Minds, Amsterdam, 7 Dec. 2012 (half day workshop).
- Lecturer "*Interest Rates Derivatives*", WBS, Frankfurt, 19 Nov. 2012 (day 1 of 2).
- Lecturer "*Interest Rates After the Credit Crunch*", WBS, London, 15 May. 2012 (2h).
- Lecturer "*Modern Interest Rates*", Technical Master Class, 18th Global Derivatives Trading an Risk Management, Barcellona, 20 Apr. 2011 (half day workshop).
- 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

- Alireza Amini, M. Sc. Finance, University of Bologna, "*Modelling negative interest rates*", expected Dec. 2017.
- Federica Palma, M. Sc. Finance, University of Bologna, "*Modelling negative interest rates*", expected Oct. 2017.
- Alessio Tognon, M. Sc. Finance, University of Bologna, "*Quasi Monte Carlo Simulation of Heston Dynamics*", expected Oct. 2017.
- Francesco Reggiani, M. Sc. physics, University of Milan, "Comparison between financial bubble models: theory and application", 18 Jul. 2017.
- Anna Cremon, M.Sc. finance, Bocconi University, "Prudent Valuation and Market Price Uncertainty: methodologies for an efficient capital allocation under EBA Regulatory Technical Standards", 21 Apr. 2017.
- Nicola Sedini, M. Sc. physics, University of Milan, "*A Comparison Between Monte Carlo and Quasi-Monte Carlo Methods in Finance: Nested Simulations for Counterparty Credit Risk*", 2 Feb. 2017.
- Marco Scaringi, M. Sc. physics, University of Milan, "*Financial bubbles: genesis and detection within the JLS model framework*", 2 Feb. 2017

- Angelo Salvatori, M. Sc. physics, University of Milan, "*Stochastic Models for Self-Organized Criticality in Financial Markets*", Apr. 2016.
- Mattia Carlicchi, M. Sc. Finance, Bocconi University, "*I tassi di interesse dopo il credit crunch: l'evoluzione del mercato e dei modelli*", Dec. 2010
- Piero Del Boca, M. Sc. physics, University of Milan, "*Modelli stocasticiper la valutazione di derivati sull'inflazione*", Jan. 2009.

Trainings (as trainee)
- "*Practical Approaches to Managing Model Risk*", Incisive Training, London, 2010 (2 days).
- "Market Models", M. Joshi, Caboto, 2006/2007 (8 weeks).
- "*Hybrids & Inflation Derivatives Workshop*", WBS, London, Mar. 2005 (2 days).
- "*Interest Rate Derivatives*", Y. Aït-Sahalia, FAME, Geneve, 2004 (5 days).
- "*Workshop of Quantitative Finance*", Siena, Jan. 2004 (2 days).
- "*Advanced Derivative Pricing*", G.Barone-Adesi, Banca Intesa, 2002 (5 days).

Interviews
- Short interview by Risk Magazine, in "*Risk 25: no more heroes in quantitative finance*?", by Laurie Carver, 1 Aug. 2012.
- Interview by Bloomberg, in "*London Banks Seen Rigging Rates Losing Credibility with Markets*", by Mark Gilbert, Gavin Finch and Anchalee Worrachate, Nov. 2011 (Bloomberg, NSN LV2NIP0UQVI9 <GO>).
- Interview "*From physics to finance*", appeared in "*Career Book 2005*", Somedia, n° 1, anno 8, p. 160, Nov. 2004, and in "*Repertorio delle professioni*", Università degli Studi di Milano, ed. 2004, p. 343, (italian).

Softwares
- "*Inflation-linked derivatives proprietary model and trading system*", 2002-2007. Applix/ELF/C^{++}/platform (7000+ code lines). Pricing, hedging & bookeeping of 600+ inflation linked swaps, Futures, bonds, calls/puts, caps/floors with multiple underlying CPI.

2) Physics

Papers, proceedings, etc.
- "*Ab-initio Study of the Electromagnetic Response and Polarizability Properties of Carbon Chains*", M.Bianchetti, P. F. Buonsante, F. Ginelli, H. E. Roman, R. A. Broglia, F. Alasia, Physics Reports 357 (2002), 459-513 (Research Gate, direct link).
- "*Ab-initio calculations of axially symmetric isolated carbon structures: from linear chains to nanotubes*", M. Bianchetti, Ph.D. thesis, Jan. 2000 (direct link).
- *"Field Emission Properties of Carbon Nanowires from Ab-Initio Calculations",* M. Bianchetti, P.F.Buonsante, F.Ginelli, A.Lorenzoni, H.E.Roman, R.A.Broglia; in Proceedings of the XIII International Winter School of Electronic Properties of Novel Materials - Science and Technology of Molecular Nanostructures (IWEPNM99), Ed. H. Kuzmany, J. Fink, M. Mehring, S.Roth, AIP Conference Proceedings 486, 448 (1999).
- "*^{123}Te Electron Capture Half-Life in Nuclear Field Theory",* M.Bianchetti, M.R.Quaglia, G.Colò, R.A.Broglia, P.F.Bortignon, P.M.Pizzochero, in proceedings of VII National Conference on Problems in Theoretical Nuclear Physics, Cortona, 19-21 oct. 1998.
- "*Competition Between Particle-Particle and Particle-Hole Correlations in Forbidden Electron Capture: the Case of ^{123}Te*", M.Bianchetti, M.R.Quaglia, G.Colò, R.A.Broglia, P.F.Bortignon, P.M.Pizzochero, *Physical Review C*, 56, R1675, Oct. 1997, ArXiv preprint http://arxiv.org/abs/nucl-th/9607032.
- "*Nuclear structure and solar neutrino absorption*", M. Bianchetti, M.Sc. thesis, Jul. 1995.

Conferences, courses, etc
- Poster *"Field Emission Properties of Carbon Nanowires from Ab-Initio Calculations",* M. Bianchetti, P.F.Buonsante, F.Ginelli, A.Lorenzoni, H.E.Roman, R.A.Broglia presented at IWEPNM99, *XIII International Winterschool on Electronic Properties of Novel Materials - Science and Technology of Molecular Nanostructures"*, Kirchberg, Austria 1999.
- *"Management of Technology"*, University of Milan, 1998-1999 (annual course).
- "*VI Summer School of Vector and Parallel Computing",* CINECA, Bologna, 1997 (2 weeks).

Teaching activity
- A.a. 1999-2000, 2nd semester: general physics (mechanic, thermodynamic, electromagnetism), B.Sc. Telecommunication Engineering, Polytechnic of Milan (exercise lecturer, ~70 students).
- A.a. 1999-2000, 1st semester: general physics I (mechanic, thermodynamic), M.Sc in Computer Science, University of Milan (joint lecturer with Prof. Marco Bersanelli, ~150 students).
- A.a. 1998-1999, 2nd semester: general physics (mechanic, thermodynamic, electromagnetism), B.Sc. Telecommunication Engineering, Polytechnic of Milan (exercises lecturer, ~50 students).
- A.a. 1998-1999, 1st semester: general physics I (mechanic, thermodynamic), M.Sc. in Computer Science, University of Milan - Bicocca (lecturer, ~50 students).

Softwares
- *"Kohn Sham equations in Local Density Approximation in cylindrical basis"*, Ph.D. research project, 1996-2000, C/Linux platform (5000+ code lines): electronic, electromagnetic and field emission properties of carbon nanotubes and linear chains (in collaboration with P.F.Buonsante and F. Ginelli).
- *"Proton-Neutron Quasi Particle Random Phase Approximation"*, M.Sc. research project, 1993-1996, Fortran/OpenVMS platform (4000+ code lines): weak transitions in nuclei, solar neutrino absorption, beta decay, electron capture (in collaboration with B. Lauritzen).

3) Non profit

Papers, proceedings, etc.
- Co-editor of "*Cervelli in Gabbia – Disavventure e peripezie dei ricercatori italiani*", Avverbi, Nov. 2005, forewords by Piero Angela and Samuel Ting (1976 Nobel prize in physics) (*www.cervelliingabbia.it*).
- Co-editor of "*Cervelli in Fuga – Storie di menti italiane fuggite all'estero*", Avverbi, 2001, forewords by Piero Angela and Burton Richter (1976 Nobel prize in physics) (*www.cervelliinfuga.it*).
- Chapters "*Cervelli in Gabbia and Cervelli in Fuga*", M. Bianchetti, A. Palombini, and "*L'Impresa*", M. Bianchetti, G. Orlandi, in "*Cervelli in Gabbia*", Avverbi, 2005.
- Chapter "*La qualità fra formazione e ricerca: il ruolo chiave del dottorato*", M. Bianchetti, M. C. Usai, in "*Cervelli in Fuga*", Avverbi, 2001.
- Invited talk *"La via italiana al dottorato di ricerca"*, M. Bianchetti, in proceedings of "*Il Dottorato di Ricerca - Esperienze a confronto in Italia ed Europa*" ed. E. Fornasini, E. Stefani, CRUI, 1999 (*http://www.crui.it/crui/Atti_PD.rtf*).

Ph.D. assessment research reports
- Report "*Survey on working conditions and professional expectations of Ph.D. students in Italy"*, ADI (2006-2007).
- Report for the "*Project for the recognition, collection and analysis of Ph.D. existing data; survey on the professional outcome of Ph.D."*, ADI and CNVSU (2004-2005).
- Report "*Quality assessment of Ph.D. courses at University of Pisa: survey on Ph.D. students opinions*"", M. Bianchetti et al, 2003 (*www.dottorato.it/qualita*).
- Report "*Quality assessment of Ph.D. courses at University of Milan-Bicocca: survey on Ph.D. students opinions*"", M. Bianchetti et al, 2003 (*www.dottorato.it/qualita*).

Presentations, workshops (co-organiser, chairman or speaker)
- Talk at "*Il mestiere della ricerca: un impegno per la cultura e l'innovazione*", University of Milan, May 2002.
- Talk at "*Il nuovo dottorato di ricerca – obiettivi e valutazione*", University of Padua, Nov. 2000.
- Talk at "*Le aziende incontrano l'innovazione*", ASSOTEC, Milan, May 1999.
- Talk at "*Il Dottorato di Ricerca - Esperienze a confronto in Italia ed Europa*", CRUI and University of Padova, Apr. 1999.
- Talk "*Il dottorato di ricerca a Milano fra riforma e autonomia"*, University of Milan, May 2001.
- Talk "*Dottorato e lavoro. Il valore aggiunto della ricerca*", Forte dei Marmi, Oct. 2000.
- Talk "*Riforma della docenza, reclutamento universitario e valutazione*", Bologna, Apr. 2000.
- "*Dottorato di ricerca ed Imprese: una interazione possibile ?*", Torino, Mar. 1998.
- Talks at ADI – Associazione Dottorandi e Dottori di Ricerca Italiani (*www.dottorato.it*) annual national meetings 1997-2007.

Milan, Sep. 2017

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

Marco Bianchetti