

CURRICULUM VITÆ
OF
Paolo Pellizzari

1. GENERAL INFORMATION

Current position. Professor of “Mathematics for economics and social sciences”, Università Ca’ Foscari Venezia, since 2016.

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Biographical notes.

- Born June 27, 1967.
- Laurea (Degree) in Mathematics, Università of Padova (110/110 *cum laude*), 1992.
- PhD in “Mathematics for Economic Decisions”, Università di Trieste, 1997.

2. RESEARCH AREAS

Research is mainly focused on computational economics/finance and computational models of social systems:

- (1) Agent-based models in economics and finance, with emphasis on structural assumptions, bounded rationality and heterogeneity of agents. One important application is the analysis of tax evasion (including features like endogenous auditing schemes, public expenditure and conformity).
- (2) Computational economics/finance, Monte Carlo methods and simulation for option pricing and scientific computing, complexity and complex systems.

3. MAIN PUBLICATIONS

At the time of writing, Scopus reports 176 citations, h-index 8; Google Scholar reports 604 citations, h-index 12, i10-index 16.

Articles on international journals.

- (1) A. Moro, P. Pellizzari, “A computational model of labor market participation with health shocks and bounded rationality”, *Knowledge and Information Systems*, 54, 617–631, 2018
- (2) C. Cruciani, A. Moretti, P. Pellizzari, “Dynamic patterns in similarity-based cooperation: an agent-based investigation”, *Journal of Economic Interaction and Coordination*, 12, 121-141, 2017.
- (3) P. Pellizzari, E. Sartori, M. Tolotti, “Optimal policies in two-step binary games under social pressure and limited resources”, *Advances in Complex Systems*, 18 (5-6), 1550020, 2015.

- (*) A. Cosma, D. Cecchet, S. Gaiani, A. Coracina, P. Pellizzari, C. Pizzi, N. Veronese, D. Sacerdoti, P. Tessari, "Clinical and biochemical determinants of the extent of liver steatosis in T2DM", *European Journal of Gastroenterology & Hepatology*, 1386–1391, 2015.
- (4) R. Bird, P. Pellizzari, D. Yeung, "Performance implications of active management of institutional mutual funds", *Accounting & Finance*, 55 (1), 1–27, 2015.
- (5) P. Pellizzari, D. Rizzi, "Citizenship and power in an agent-based model of tax compliance with public expenditure", *Journal of Economic Psychology*, 40, 35–48, 2014.
- (6) S. Fano, M. Li Calzi, P. Pellizzari, "Convergence of outcomes and evolution of strategic behavior in double auctions", *Journal of Evolutionary Economics*, 23, 3, 513–538, 2013.
- (7) C. Chiarella, X. He, P. Pellizzari, "A dynamic analysis of the microstructure of moving average rules in a double auction market", *Macroeconomic Dynamics*, 16, 556–575, 2012.
- (*) A. Coracina, S. Gaiani, A. Cosma, P. Pellizzari, C. Pizzi, S. de Kreutzenberg, D. Cecchet, D. Sacerdoti, P. Tessari, "No association between the degree of liver steatosis and early signs of vasculopathy in T2DM", *Nutrition Metabolism and Cardiovascular Diseases* (NMCD), vol. 22, p. e11-e12, 2012.
- (8) R. Bird, L. Casavecchia, P. Pellizzari, P. Woolley, "The impact on the pricing process of costly active management and performance chasing clients", *Journal of Economics Interaction and Coordination*, 6, 61–82, 2011.
- (9) P. Pellizzari, F. Westerhoff, "Some effects of transaction taxes under different microstructures", *Journal of Economic Behavior and Organization*, 72, 3, 850–863, 2009.
- (10) M. LiCalzi, P. Pellizzari, "Simple market protocols for efficient risk sharing", *Journal of Economic Dynamics and Control*, 31, 11, 3568–3590, 2007.
- (11) P. Pellizzari, A. Dal Forno, "A comparison of different trading protocols in an agent-based market", *Journal of Economic Interaction and Coordination*, 2, 1, 27–43, 2007.
- (12) A. Fogale, P. Pellizzari, M. Warglien, "Learning and equilibrium selection in a coordination game with heterogeneous agents", *Physica A*, 380, 519–527, 2007.
- (13) P. Pellizzari, "Static Hedging of multivariate derivatives by simulation", *European Journal of Operational Research*, 166, 2, 507–519, 2005.
- (14) M. LiCalzi, P. Pellizzari, "Fundamentalists clashing over the book: a study of order-driven stock markets", *Quantitative Finance*, 3, 470–480, 2003.
- (15) A. Gamba, P. Pellizzari, "Utility based pricing of contingent claims in incomplete markets", *Applied Mathematical Finance*, 9, 241–260, 2002.
- (16) P. Pellizzari, "Efficient Monte Carlo Pricing of European Options Using Mean Value Control Variates", *Decisions in Economics and Finance*, 24, 2, 107–126, 2001.
- (17) P. Pellizzari, B. Viscolani, "Approximate vs Exact Algorithms to Solve the Maximum Line Length Problem", *Optimization*, 49, 5-6, 529–551, 2001.

Editor.

- (1) P. Pellizzari, F. Wall (Editors), Special issue "Simulation in Management Accounting and Management Control", *Journal of Management Control*, Volume 26, Issue 2-3, August 2015.
- (2) P. Pellizzari, F. Wall, "Simulation in management accounting and management control: editorial", *Journal of Management Control*, 26 (2-3), 95–98, 2015.

- (3) M. LiCalzi, L. Milone, P. Pellizzari (Editors), “Progress in Artificial Economics: Computational and Agent-Based Models”, Lecture Notes in Economics and Mathematical Systems, Volume 645, Springer, 2010.

Chapters of books / collective volumes (selection).

- (1) L. Gerotto, P. Pellizzari, “Unemployment expectations in an agent-based model with education” in “Advances in Practical Applications of Agents, Multi-Agent Systems, and Complexity”, The PAAMS Collection, vol. 10978, 175–186, Springer Verlag, 2018.
- (2) D. Liuzzi, P. Pellizzari, M. Tolotti, “Optimality of a Two-Tier Rate Structure for a Transaction Tax in an Artificial Market”, in “Highlights of Practical Applications of Cyber-Physical Multi-Agent Systems”, CCIS vol. 722, 95–106, Springer International Publishing, 2017.
- (3) P. Pellizzari, E. Sartori, M. Tolotti, “Trade-in programs in the context of technological innovation with herding”, in “Advances in Artificial Economics”, LNEMS vol. 676, 219–230, Springer, 2015.
- (4) P. Pellizzari, “In Whose Best Interest? An Agent-Based Model of High Frequency Trading”, in “Trends in Practical Applications of Agents, Multi-Agent Systems and Sustainability”, Advances in Intelligent Systems and Computing, vol. 372, 11–18, Springer, 2015.
- (5) D. Ladley, P. Pellizzari, “The simplicity of optimal trading in order book markets”, in Roberto Dieci, Xue-Zhong He, Cars Hommes, Eds., *Nonlinear Economic Dynamics and Financial modelling, Essays in Honour of Carl Chiarella*, 183–199, Springer, 2014.
- (6) S. Calimani, P. Pellizzari, “Tax Enforcement in an Agent-Based Model with Endogenous Audits”, in S. Leitner, F. Wall, Eds., *Artificial Economics and Self Organization*, LNEMS vol. 669, 41–53, Springer, 2014.
- (7) C. Cruciani, A. Moretti, Paolo Pellizzari, “Sense making and information in an agent-based model of cooperation”, in A. Teglio, S. Alfarano, E. Camacho-Cuena, M. Ginés-Vilar (Eds.), *Managing Market Complexity: The Approach of Artificial Economics*, LNEMS vol. 662, 127–139, Springer, 2012.
- (8) S. Fano, P. Pellizzari, “Time-dependent trading strategies in a continuous double auction”, in S. Osinga, G. Hofstede and T. Verwaart (Eds.), *Emergent Results of Artificial Economics*, LNEMS vol. 652, 165–176, Springer, 2011.
- (9) M. LiCalzi, L. Milone, P. Pellizzari, “Allocative efficiency and trader’s protection under zero intelligence behavior”, in H. Dawid and W. Semmler (Eds.), *Computational Methods in Economic Dynamics*, 5–28, Springer, 2011.

The complete list of publications can be browsed at <http://virgo.unive.it/paolop/biopubetc.html>

4. TEACHING

I have been teaching a variety of calculus, computer science, financial literacy (minor) and computational economics courses at the Economics and Science Faculties of “Ca’ Foscari” University, Venice (as well as somewhat older courses in mathematics, statistics and financial math), at the undergraduate, postgraduate, master and PhD level. In 2007, 2014 and 2015 I taught “Artificial Economics” and “An introduction to Complexity in Economics and Social Sciences” (twice) at the Harvard - Ca’ Foscari Summer School.

Dissertations. I have supervised 5 PhD students in the past and I'm currently supervising (with Antoine Mandel) Fernando Garcia Alvarado (EU funded Innovative Training Network ExSIDE "Expectations and Social Influence Dynamics in Economics").

I have supervised more than 130 students in their final thesis projects.

5. FURTHER INFORMATION

Main organizational activities.

- Member of the national scientific habilitation committee (ASN), from December 2016 to September 2018.
- Head of the Ca' Foscari School for International Education (SIE), from October 2015 to December 2017.
- Vice provost for elearning at Ca' Foscari, from October 2014 to January 2016.
- Member of the scientific committee of AMASES (Association for Mathematics Applied to Economics and Social Sciences), since 2014.
- Deputy head of the Dept. of Applied Mathematics, from November 2009 to December 2010.
- Deputy dean for part-time students and organization of summer courses, from September 2007 to August 2010.

Funding.

- Local Coordinator of the Marie Curie Innovative Training Network (ITN) ExSIDE, "Expectations and Social Influence Dynamics in Economics", 2017-2020, 516122 € (Principal investigator Herbert Dawid, Bielefeld University, total grant 3782356 €).
- National principal investigator of the project "Computational markets design and agent-based models of trading behavior", PRIN 2007, 83256 €, from October 2008 to September 2010. Other research units were coordinated by prof. A. Consiglio and prof. R. Mantegna, University of Palermo.
- Responsible of 5 research grants funded by FSE: "Tools and bio-inspired algorithms for optimization and management" and "Logistics and distribution of fresh products with low unit price", 2008/2009. Total amount: 145000 €.
- Head of local research unit "Agent-based models of trading mechanisms and efficiency of informational dissemination" (PRIN 2004-2006, 37700 €), in the national project "Models for the price dynamics of financial securities: institutional aspects and behavioral assumptions in a agent-based framework", coordinator prof. Consiglio, University of Palermo.
- The School of Finance and Economics of University of Technology Sydney (UTS) has supported research visits with 27000 AUD (from 2006 to 2010).

Editorial activity. Member of the steering committee of "Artificial Economics", from 2009 to 2014. Artificial Economics conferences are held yearly since 2005 with peer-reviewed contributions to foster a structured multi-disciplinary and computational approach to economics and social sciences.

Awards.

CA' FOSCARI UNIVERSITY: Award for outstanding teaching quality, 2016, 4000 €.

DEPT OF MANAGEMENT: Best paper award for “Optimal policies in two-step binary games under limited resources”, *Advances in Complex Systems* (coauthored with M. Tolotti and E. Sartori), 2016

DEPT OF ECONOMICS: Best paper award for “Citizenship and power in an agent-based model of tax compliance with public expenditure”, *Journal of Economic Psychology*, (coauthored with D. Rizzi), 2015, 1000 €.

SCHOOL FOR ADVANCED STUDIES IN VENICE (SSAV): Research award 2009, 1722 €.

DEPT. OF APPLIED MATHEMATICS: Award for outstanding teaching quality, 2008.

FACULTY OF ECONOMICS: Award for outstanding teaching quality, 2007.

SCHOOL FOR ADVANCED STUDIES IN VENICE (SSAV): Research award 2007, 6154 €.

Past positions.

CA' FOSCARI UNIVERSITY: Associate professor, from 2004 to 2016.

CA' FOSCARI UNIVERSITY: Assistant professor, from 1998 to 2004.

HARVARD UNIVERSITY: Visiting professor, from June to July 2014 and 2015, teaching the course “Introduction to Complexity in Economics and Social Sciences”.

UNIVERSITY OF TECHNOLOGY SYDNEY: Visiting professor at the School of Finance and Economics, November-December 2006, September 2008 - January 2009, November-December 2010.

HARVARD UNIVERSITY: Visiting professor, from July to August 2007, teaching the course “Artificial Economics”.

UNIVERSITY OF WARWICK: Visiting professor at the Financial Options Research Center (FORC), November 2001.

ITALIAN STATISTICS NATIONAL INSTITUTE (ISTAT): Research assistant, from March to December 1998.

Referee's duties. Last four years: *Journal of Management Control*, *Journal of Evolutionary Economics*, *National Tax Journal*, *Review of Behavioral Economics*, *Economic Journal*, *OUP Handbook of Computational Economics and Finance*, *Review of Managerial Science*, *Computational Economics*, *Journal of Economic Psychology*, *Journal of Economic Interaction and Coordination*, *Journal of Economic Dynamics and Control*, *Journal of Futures Markets*, *Journal of Artificial Societies and Social Simulation*, *European Physical Journal B*, *Journal of Economic Behavior and Organization*, *Journal of Risk*, *Lecture Notes in Economics and Mathematical Sciences*, *Review of World Economics*, *Applied Mathematics*.

Reviewer for FIRB “Futuro in ricerca 2010”, Austrian Academy of Science, Swiss National Science Foundation. Member of habilitation committee of Innsbruck University, 2011. External examiner of PhD students at University of Technology Sydney (UTS), 2009, Université Paris 1 “Sorbonne”, 2012, Wageningen University, 2015 and University of Warwick, 2018.

6. MISCELLANEA

Invited talks.

- Inaugural ceremony of the Ca' Foscari Harvard Summer School, *Understanding the mind of an artist through mathematics*, 2018.
- XXXVII AMASES Meeting, Stresa (Italy), *Academic-related activity on Facebook and students' performance*, 2012.
- Université Libre Bruxelles, 2012.
- International Center for Theoretical Physics (ICTP) Trieste, 2011.

- Katholieke Universiteit Leuven, 2010.
- University of Technology Sydney (UTS), 2010.
- University of New South Wales (UNSW), 2010.
- Royal Melbourne Institute of Technology (RMIT), 2010.

Popular press. Commentaries, research or teaching have been mentioned or featured on:

- TEDx Castelfranco Veneto, “La matematica ai tempi di Facebook”, 14/10/17, <https://www.youtube.com/watch?v=kdq6fiEvuZA>
- Il Sole 24 Ore, P. Pellizzari, “Spenta la voce contro la scienza *fake*”, 26/02/17, <https://tinyurl.com/ycrded9j>
- Lazard Investment Focus, US Equity Concentrated Team, “Less Is More: A Case for Concentrated Portfolios”, 2015, <http://tinyurl.com/jektbhv>
- Bloomberg, M. Buchanan, “Europe’s Tax on Financial Trades Is a Risky Bet”, 6/05/13, <http://tinyurl.com/c5am2qz>
- The Hindu BusinessLine, D. Murali, “Contours of compliance”, 11/06/12, <http://tinyurl.com/ays7rq4>
- Il Gazzettino, P. Pellizzari, “Facebook e l’università: da dannosa distrazione a stimolo per gli studenti”, 8/05/12.
- Corriere della Sera, edizione Veneto, A. D’este, “A Ca’ Foscari la matematica ora si studia su Facebook”, 29/12/11.
- The New York Times, M. Buchanan, “This Economy Does Not Compute”, 1/10/08, <http://www.nytimes.com/2008/10/01/opinion/01buchanan.html>

Scientific memberships.

SIAM: Society for Industrial and Applied Mathematics, since 1999.

AMASES: Associazione per la Matematica Applicata alle Scienze Economiche e Sociali, since 2000.

EMS: European Mathematical Society, since 2015.

Other.

- Court expert advising the judge in litigations on financial derivatives, since 2014 (Courts of Treviso, Pordenone and Venice).
- Chair (co-chair M. LiCalzi) of the sixth edition of the international workshop “Artificial Economics”, September 9-10 2010, Treviso, Italy.
- Reviewer for Mathematical Reviews, since 2000 (58 reviews).
- Author of the entries “ π ” e “Mathematical pastimes” in the exhibition “La natura dà i numeri” (Nature and numbers), opened on October 16-th 1999 (a cura di S. Leggerini, M. Giachi, P. Pellizzari). Author of the section “Mathematical pastimes”, 103–106, in the catalogue “La natura dà i numeri”, in S. Leggerini (Ed.), Canal, Venezia, 1999.

Venezia, August 24, 2018



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