

UNIPD Supervisor: Tiziano Vargiolu

Project: LiBERA - Stochastic interacting systems: Limiting Behavior, Evaluation, Regularity and Applications



Coordinator: Università degli Studi di Bologna

Beneficiary: Università degli Studi di Padova

UNIPD Supervisor: Tiziano Vargiolu

Department: Department of Mathematics

Total Contribution: € 101 200

Project Duration in months: 48

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<https://cordis.europa.eu/projects/en>

Tiziano Vargiolu is Associate Professor of Probability and Statistics at the Department of Mathematics of the University of Padua (UNIPD) since 1998.

He studied Mathematics in Pisa and obtained a Dyploime d'Etude Approfondie (now equivalent to M.Sc.) at the University of Paris VI and a PhD in Mathematics at Scuola Normale Superiore, Pisa.

His research interests span a wide range of topics, and in the latest 10 years it concentrated on energy markets, including tools like stochastic optimal control, portfolio optimization and pricing of contingent claims and of physical assets. He supervised 9 PhD students, more than 70 MSc and BSc students and 2 postdoc fellows.

He has published 33 papers and 6 book chapters, with H index of 16.

He was co-founder in 2021 and is current president of the scientific association Energy Finance Italia. He has been awarded with the Best Paper prize at the 2011 Energy & Finance Conference in Rotterdam, 2011 and at the 3rd CEMA World Conference in Rome, 2018. He has been in the Scientific and/or Organizing Committee of more than 30 international conferences on mathematical finance and energy finance. Since 2021, he is representing the Department of Mathematics in the UNIPD interdepartmental centre "Giorgio Levi Cases" for energy economics and technology