ALESSANDRA CILLO

Curriculum Vitae

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My Google Scholar	Google Scholar Citation

ACADEMIC POSITIONS

Adjunct Professor of Decision Sciences, Bocconi	*2018-present*
Assistant Professor of Decision Sciences, Bocconi	*2009-2018*
Assistant Professor of Managerial Decision Sciences, IESE Business School	*2007-09*

EDUCATION

Ph.D. in Management, Decision Sciences, INSEAD	*2007*
Master in Management Sciences, INSEAD	*2004*
Laurea (*summa cum laude*), Business Administration, Bocconi	*2001*

RESEARCH INTERESTS

Behavioral Decision Making: Theory and Experiments
Decision Analysis: Risk-Value Models, Multiattribute Utility, Stochastic Dominance, Value of Information
Risk Analysis: Importance Measures

RESEARCH GRANTS, FELLOWSHIPS AND AWARDS

National Scientific Habilitation (ASN) as Full Professor in Sector 13/D4 from the Italian Ministry of Education, University and Research	*2020-2029*
National Scientific Habilitation (ASN) as Associate Professor in Sector 13/A1 from the Italian Ministry of Education, University and Research	*2018-2024*
Award for *Excellence in Reviewing*, European Journal of Operational Research	*2018*
Award for *Excellence in Reviewing*, European Journal of Operational Research	*2016*
Award for *Excellence in Research*, Bocconi	*2015*
Award for *Excellence in Research*, Bocconi	*2010*
Research Grant for the project "Advances in Industrial Economics, Game Theory and Finance" from the Ministry of Science and Innovation for the National Plan for R+D+I, with X. Vives	*2009-11*
Fellowship, INSEAD	*2002-06*

PUBLICATIONS

[1] Neurocognitive Assessment in Obsessive Compulsive Disorder Patients: Adherence to Behavioral Decision Models, with M. Bonetti, G. Burro, C. Di Serio, R. De Filippis, and R.M. Martoni, *PLoS One*, 14(2), 2019

[2] On the Relationship between Safety and Decision Significance, with E. Borgonovo and C.L. Smith, *Risk Analysis*, 38(8), 2018: 1541-1558

[3] Deciding with Thresholds: Importance Measures and Value of Information, with E. Borgonovo, *Risk Analysis*, 37(10), 2017: 1828-1848

[4] Elicitation of Multiattribute Value Functions through High Dimensional Model Representations: Monotonicity and Interactions, with F. Beccacece, E. Borgonovo, G. Buzzard, and S. Zionts, *European Journal of Operational Research*, 246(2), 2015: 517-527

[5] A Tailor-Made Test of Intransitive Choice, with A. Baillon and H. Bleichrodt, *Operations Research*, 63(1), 2015: 198-211

[6] Mean-risk Analysis with Enhanced Behavioral Content, with P. Delquié, *European Journal of Operational Research*, 239, 2014: 764-775

[7] A Quantitative Measurement of Regret Theory, with H. Bleichrodt and E. Diecidue, *Management Science*, 56(1), 2010: 161-175

[8] Disappointment without Prior Expectation: A Unifying Perspective on Decision under Risk, with P. Delquié, *Journal of Risk and Uncertainty*, 33, 2006: 197-215

[9] Applying the Benchmarking Procedure: A Decision Criterion of Choice under Risk", with F. Beccacece, *Theory and Decision*, 61(1), 2006: 75-91

[10] Expectations, Disappointment, and Rank-Dependent Probability Weighting, with P. Delquié, *Theory and Decision*, 60, 2006: 193-206

OTHER PUBLICATIONS

[11] Essays in Nonexpected Utility Theory: Behavioral Approaches to Risk, 2007, *Ph.D. Thesis*

[12] Value at Risk and Lottery Dependent Utility: Some Modeling and Experimental Evidence, 2001, *Laurea Thesis*

PAPERS UNDER REVIEW/WORKING PAPERS

[13] The Impact of Narrow Bracketing on Choices, with E. De Giorgi

[14] Money and Privacy: It Matters, with E. Borgonovo, S. Caselli, D. Masciandaro and G. Rabitti

[15] Predicting the Discount Rate of Multiple Future Payouts, with M. Baucells

[16] Should Experts Signal Access to Algorithms?, with C. Ulu, E. Borgonovo, S. Battiato and A. Ortis

ARTICLES ON NEWSPAPERS

[17] Money, Digital Cash and Cryptocurrencies: Privacy matters, 2019, *Vox* with E. Borgonovo, S. Caselli, D. Masciandaro, G. Rabitti

[18] When Paying Online, People Like to Be Anonymous, 2018, *Via Sarfatti 25*

[19] Quando il Rimpianto Condiziona le Decisioni, 2015, *Bocconi Knowledge*

[20] The Lost Art of Choosing a Mobile Phone Package, 2015, *Bocconi Knowledge*

[21] Rimpianto Calcolato, Investitore Salvato, 2010, *Via Sarfatti 25*

RESEARCH CENTERS

SUERF: Research Affiliate	*2019-2024*
Baffi Carefin: Research Fellow	*2018-Present*
SDA Bocconi Management Science Lab: Fellow	*2014-Present*
Igier: Affiliate	*2011-Present*
Bocconi Experimental Laboratory for the Social Sciences: Member	*2011-Present*
Eleusi: Research Center Committee Member	*2011-until the end of the Research Center*

PROFESSIONAL SERVICE

Referee Activities

Management Science, Operations Research, Review of Economic Studies, European Journal of Operational Research, Journal of Economic Behavior and Organization, Journal of Health Economics, Journal of Marketing Research, The Economic Journal, Health Economics, Journal of Mathematical Psychology, Journal of Mathematical Economics, Annals of Operations Research, PLOS One, Journal of Economic Psychology, Theory and Decision, Decision Analysis, European Journal of Social Psychology, Bulletin of Economic Research, International Transactions in Operational Research, Journal of Risk and Reliability

Committee Member

Ph.D. in Statistics, Bocconi	*2018*
Junior Recruiting Committee, Operations Research, Bocconi	*2009, 2013-17*
Ph.D. in Statistics, Bocconi	*2013*
Ph.D. Thesis, Tomas Lejarraga, Pompeu Fabra University	*2009*

INVITED CONFERENCES/SEMINARS/WORKSHOPS

Invited Speaker in Symposium

Games and Decisions in Reliability and Risk (fifth symposium), Madrid, On the Relationship between Safety and Decision Significance   *2017*

Invited Speaker in Seminar

Berlin Social Science Center, Berlin Behavioral Economics (BBE) Seminar Series, Predicting the Discount Rate of Multiple Future Payouts   *2021*
Deutsche Bundesbank, Frankfurt, Privacy and Money: It Matters   *2019*
Bank of Italy, Cryptocurrencies, Central Bank Digital Cash, Traditional Money: Does Privacy Matter?   *2018*
University of Southern Denmark, The Willingness to Pay for Editing   *2018*
University of Warwick, Mean-risk Analysis with Enhanced Behavioral Content   *2011*
University of St Gallen, A Quantitative Measurement of Regret Theory   *2009*
Bocconi University, A Quantitative Measurement of Regret Theory   *2009*
IESE Business School, A Quantitative Measurement of Regret Theory   *2006*

Invited Speaker in Conference Session/Workshop

INFORMS Annual *Virtual Meeting/Anaheim, CA, (session co-organizer with C. Ulu)*, Should Experts Signal Access to Algorithms?   *to come-October 2021*
INFORMS Annual *Virtual Meeting*, The Impact of Narrow Bracketing on Choices   *2020*
INFORMS Annual Meeting, Seattle, On the Drivers of Magnitude Effect   *2019*
SUERF - The European Money and Finance Forum Workshop, Bocconi, Cryptocurrencies, Central Bank Digital Cash, Traditional Money: Does Privacy Matter?   *2018*
INFORMS Annual Meeting, Houston, On the Relationship between Safety and Decision Significance   *2017*
INFORMS Annual Meeting, Nashville, A New Approach to the Study of Editing of Repeated Lotteries   *2016*
INFORMS Annual Meeting, Philadelphia, Deciding with Thresholds: Importance Measures and Value of Information   *2015*
INFORMS Annual Meeting, San Francisco, Deciding with Thresholds: Importance Measures and Value of Information   *2014*
INFORMS Annual Meeting, Minneapolis, Elicitation of Multiattribute Value Functions through High Dimensional Model Representations: Monotonicity and Interactions   *2013*
INFORMS Annual Meeting, Charlotte, Elicitation of Multiattribute Value Functions through High Dimensional Model Representations: Monotonicity and Interactions   *2011*
INFORMS Annual Meeting, Seattle, Probability and Time Trade-Off with Multiple Outcomes   *2007*
Decision and Uncertainty Workshop, Mannheim, De-Biasing System 1 in the p-Beauty Contest: Some Experimental Evidence   *2007*
Decision and Uncertainty Workshop, Paris, A Quantitative Measurement of Regret Theory   *2006*

Session Chair

INFORMS Annual Meeting, Houston   *2017*
RUD Conference, Bocconi, Milan   *2015*

SELECTED CONFERENCES

ADA Conference, Milan, Bocconi, On the Drivers of Magnitude Effect   *2019*
AMASES Conference, Naples, The Willingness to Pay for Editing   *2018*
FUR Conference, York, The Willingness to Pay for Editing   *2018*
FUR Conference, Warwick, A New Approach to the Study of Editing of Repeated Lotteries   *2016*
AMASES Conference, Stresa, A Tailor-Made Test of Intransitive Choice   *2013*
AMASES Conference, Pisa, A Tailor-Made Test of Intransitive Choice   *2011*
FUR Conference, Newcastle, A New Approach to the Study of Editing of Repeated Lotteries   *2010*

AMASES Conference, Macerata, Mean-risk Analysis with Enhanced Behavioral Content	*2010*
SAMO Conference, Bocconi, Milan, Mean-risk Analysis with Enhanced Behavioral Content	*2010*
INFORMS Annual Meeting, San Diego, Mean-risk Analysis with Enhanced Behavioral Content	*2009*
ESE Conf. in Behavioral Economics, Rotterdam, Mean-risk Analysis with Enhanced Behavioral Content	*2009*
ECRP Meeting, INSEAD, Paris, Mean-risk Analysis with Enhanced Behavioral Content	*2009*
INFORMS Annual Meeting, Washington, Probability and Time Trade-Off with Multiple Outcomes	*2008*
ECRP Meeting, Lausanne, Mean-risk Analysis with Enhanced Behavioral Content	*2008*
FUR Conference, Barcelona, A Quantitative Measurement of Regret Theory	*2008*
INFORMS Annual Meeting, Pittsburgh, A Quantitative Measurement of Regret Theory	*2006*
FUR Conference, Rome, A Quantitative Measurement of Regret Theory	*2006*
SPUDM20, Stockholm, A Quantitative Measurement of Regret Theory (Poster Session)	*2005*
INFORMS Annual Meeting, San Francisco, Disappointment without Prior Expectation: A Unifying Perspective on Decision under Risk	*2005*
FUR Conference, Cachan, Expectations, Disappointment, and Rank-Dependent Probability Weighting	*2004*

TEACHING EXPERIENCE

LIUC	Triennio in Economia Aziendale
Matematica per Economia, Finanza e Management	*2021 (hybrid and online)*

Vita-Salute San Raffaele University	Master in Cognitive Psychology in Health Communication
Decision Making and Behavior	*2019*

Università degli Studi dell'Insubria	Triennale in Economia e Management
Matematica-Didattica Integrativa	*2018*

Bocconi	Full Time MBA, SDA Bocconi
Decisions and Uncertainty	*2015-21 (2020 only some sessions, 2021 hybrid and online)*
Decision Analysis	*2012-14*
Quantitative Methods (pre-course)	*2011*
Quantitative Methods	*2010-11*

Bocconi	Master in Management
Principles of Business Analytics	*2014, 2017-20 (2020 online)*
Fondamenti di Business Analytics	*2015-16*
Metodi Quantitativi per il Management (2012 on maternity leave)	*2010-13*

Bocconi	Undergraduate Courses
Mathematics-Applied (2014 on maternity leave)	*2013-15, 2017-2021 (2020 asynchronous, 2021 online and hybrid)*
Matematica-Applicata	*2011-12, 2016*

Bocconi	Master in Quantitative Finance and Risk Management
Mathematical Models for Finance	*2005-07*

IESE Business School	Global Executive MBA
Decision Analysis	*2008*

IESE Business School	Program for Management Development, PMD
Decision Analysis	*2009*

IESE Business School	Full Time MBA
Decision Analysis	*2007-09*
Quantitative Methods for Management (linear and logistic regression)	*2007-09*

Universidad de Navarra	Master in Business Administration
Decision Analysis	*2008*

MEMBERSHIPS

INFORMS, Decision Analysis Society, AMASES

GENERAL INFORMATION

Languages   Italian (native), English (fluent), French and Spanish (basic)