CV
Margherita Cigola (2024)

1. **Name Surname/ Nome Cognome:**

   Margherita Cigola

2. **Degrees / Formazione:**

   November 1986: Degree in Economics, Parma University.

   February 1987 − May 1992: post degree Bocconi Grant, Quantitative Methods Department, Bocconi University.

3. **Previous employment positions / Esperienze professionali pregresse:**

   A.Y. 1997/98: Adjunct Professor of Financial Mathematics, Parma University.

   A.Y. 1991/92: Adjunct Professor of Financial Mathematics, Sassari University.

   June 1992 − October 1998: Assistant Professor of Mathematics, Quantitative Methods Department, Bocconi University.

   May 1986 − December 1986: CNR research project ''Energetica II".

4. **Articles in refereed journals / Articoli in riviste con referaggio**

——, (with P. Modesti), “A note on mergers and acquisitions”, *Managerial Finance*, issue 34, 2008, 221-238**.**

——, (with L. Peccati), “On the comparison between the APV and the NPV computed via the WACC”, *EJOR*, vol.161, issue 2, 2005, 377-385.

——, (with L. Peccati), “Evaluating the marginal and the total productivity of inputs”, *Ingegneria Economica*, **74**, 2002, 87-96.

——, (with M. Li Calzi), “Ordinally Quasiconcave Functions”, *Optimization*, 40, 1997,293-299.

——, (with P. Modesti), “On SSB Utility Theory”, *Modelling Techniques for Financial Markets and Bank Management*, M. Bertocchi, E. Cavalli e S. Komlosi Eds., Physica Verlag, Heidelberg, 1996.

——, (with F. Beccacece), “Increasing Maps”, *Optimization*, 35, 1995, 293-299.

——, “A Note on Ordinal Concavity”, Generalized Convexity, S. Komlosi, T. Rapcsak and S. Schaible Eds.: *Proceedings of the 4th International Workshop on Generalized Convexity, Pècs (Hungary) 1992,* Springer – Verlag, Berlin, 1994.

——, “On Certainty Equivalent”, *Rivista A.M.A.S.E.S.*, Anno 15°, 1, 1992.

——, (with E. Salinelli), “Sui contratti di Interest Rate Swap a capitale variabile”, *Giornale degli Economisti e Annali di Economia*, Anno XLVIII (Nuova Serie), n. 11-12, Milano, 1989.

——, (with E. Castagnoli and L. Riva), “Sulla formula dell’interesse bicomposto”, *Notiziario Economico Bresciano*, Anno XIII, **37**, Brescia, 1987.

——, (with E. Castagnoli), “Sulla profittabilità di un’operazione finanziaria”, *Notiziario Economico Bresciano*, Anno XIII, **37**, Brescia, 1987

5. Articles in non-refereed journals / Articoli in riviste senza referaggio

——, (with M. Massari, L. Peccati, A. Vulcano e L. Zanetti), “On the valuation of a growing levered firm”, *32th Meeting of the EURO Working Group on Financial Modelling,* London, 2003. On SSRN: https://dx.doi.org/10.2139/ssrn.683311 or https://ssrn.com/abstract=683311

——, (with L. Peccati), “Multiattribute utility and intertemporal choices: the role of the certainty equivalent manifolds”, *Studi di Matematica Finanziaria e Attuariale*, 26, Istituto di Metodi Quantitativi, Università Commerciale “L. Bocconi”, Milano, 2001.

——, “Monotone Maps and Global Stability”, *Studi Matematici*, **69**, Istituto di Metodi Quantitativi, Università Commerciale “L. Bocconi”, Milano, 2001.

——, (with E. Coffetti), “On Customer Equity”, *Studi Matematici*, **59**, Istituto di Metodi Quantitativi, Università Commerciale “L. Bocconi”, Milano, 1999

——, (with F. Beccacece), “Invisible Points and Optimization”, *Studi Matematici*, **49**, Istituto di Metodi Quantitativi, Università Commerciale “L. Bocconi”, Milano, 1998.

——, (with L. Peccati e F. Beccacece), “Discounting Risky sums”, *Studi di Matematica Finanziaria e Attuariale*, **15**, Istituto di Metodi Quantitativi, Università Commerciale “L. Bocconi”, Milano, 1995.

——, (with L. Peccati), “Un problema di collant”, *Atti XVII Convegno A.M.A.S.E.S.*, Istituto Italiano per gli Studi Filosofici, Napoli, 1993.

——, (with E. Salinelli), “Duration Indices for Positive Cash-Flows”, *Studi di Matematica Finanziaria e Attuariale*, **7**, Istituto di Metodi Quantitativi, Università Commerciale “L. Bocconi”, Milano, 1991

——, “Concavità in mediana”, *Atti XIII Convegno A.M.A.S.E.S.*, Pitagora Editrice, Bologna 1989.

——, (with F. Beccacece), “Copertura del rischio di cambio in presenza di un finanziamento”, *Atti XII Convegno A.M.A.S.E.S.*, Pitagora Editrice, Bologna 1988.

6. Working papers/non-published papers

——, (with F. Beccacece, E. Borgonovo, G. Rabitti, A. Savochkin), “Value of information and Shapley values”, 2024.

7. Editorial activities /Attività pubblicistica

Reviewer for EJOR, DEF, Engineering Economist, International Journal of Information Technology & Decision Making.

8. Books / Libri

- M. Cigola, M. D'Amico e L. Peccati, *Maths for Social Sciences*, Springer, 2018 (ISBN:978-3-030-02335-5)
- M. Cigola, E. Castagnoli e L. Peccati, *Financial Calculus with Applications*, EGEA, Milano, 2013 (ISBN: 978-88-238-2174-3).
- M. Cigola, E. Castagnoli e L. Peccati, *Probability: A Brief Introduction*, EGEA, Milano, 2007 (ISBN: 978-88-238-2121-7).
- M. Cigola, E. Castagnoli e L. Peccati, *Matematica in azienda 2: complementi di analisi*, EGEA, Milano, 2006 (ISBN: 978-88-238-2125-5).
- M. Cigola e E. Castagnoli, *Ottimizzazione Statica e Teoria dell'Utilità*, EGEA, Milano, 2007.

9. Major research grants / Finanziamenti di ricerca

None

10. Invited Lectures / Lezioni presso altre istituzioni

None

11. Scientific Committee membership / Affiliazione a comitati e associazioni scientifiche

None

12. Editorial membership / Partecipazione a comitati editoriali

No

13. Main Bocconi teaching activities / Principali impegni didattici in Bocconi

General Mathematics, CLEAM (80 hours)
Applied Mathematics, CLEF (70 hours)
Quantitative Methods, CLMG (30 hours)

14. Comments on teaching activity / Commenti su attività didattica (max 10 lines)

Besides coordination, lectures, exams, etc. the teaching activity also included the making of several materials. I signal the following booklets:

- M. Cigola, L. Peccati, Dynamical System, 2020.
- M. Cigola, E. Castagnoli, Static Optimization, 2019.
- M. Cigola, L. Peccati, Sistemi Dinamici, 2014.

15. Institutional roles and services in Bocconi / Ruoli istituzionali e di servizio in Bocconi

A.Y. 2022/23 – Present: Course Director of Quantitative Methods 50277, CLMG

A.Y. 2022/23 – Present: Course Director of Quantitative Methods 30319, BIG

A.Y. 2007/08 – 2021/22: Course Director of Applied Mathematics 30063, CLEAM, CLEF, BIEF, BIEM

A.Y. 2007/08 – 2021/22: Course Director of Applied Mathematics 30449, BESS/CLES

October 2011 − present: Member of the DEC Executive Committee.

2018 – 2024: Delegated by DEC to the coordination of Profile Courses update.

DEC reference contact for Theses-Final papers Guidance

A.Y. 1998/99 − 2006/07: Course Director of General Mathematics, all degree programs, Bocconi University.

A.Y. 2002/03 − 2006/07: Course Director of Mathematics for Economics and Social Sciences, DES program, Bocconi University.

November 2007 − October 2010: Member of "Nucleo di Valutazione d'Ateneo", Bocconi University.

16. Other non-academic activities / Altre attività non accademiche

November 2013 − 2018: Disciplinary Expert for the Italian National Agency for the Evaluation of Universities and Research Institutes (ANVUR).

17. Other useful info to evaluate the candidate professional career/Altre informazioni utili per valutare il percorso professionale