Daniele Mancinelli

Curriculum Vitae

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General information

First name	Daniele
Last name	Mancinelli
Place and date of birth	Rome (Italy), 28 August 1996
Citizenship	Italian

Education

2020 – present **Ph.D. in MODELS FOR ECONOMICS AND FINANCE**
Department of Methods and Models for Territory, Economics and Finance (MEMOTEF), Sapienza, University of Rome
Supervisor: Prof.ssa Immacolata Oliva.
Expected graduation date: May, 2024.

2018 – 2020 **Master in Finance and Insurance (Laurea Magistrale)**
Sapienza, University of Rome
Grade: 110/110 *cum laude*
Thesis: "Analisi delle strategie di Portfolio Insurance"
Supervisor: Prof.ssa Immacolata Oliva.

2015 – 2018 **Bachelor in Economics and Finance (Laurea Triennale)**
Università degli Studi Roma 3
Grade: 110/110 *cum laude*
Thesis: "Utilità attesa e scelta di portafoglio in Tobin"
Supervisor: Prof. Enrico Sergio Levrero.

Teaching experience

2023 **Teaching assistant, Matematica generale**
Sapienza, University of Rome.

2022 **Teaching assistant, Matematica generale**
Sapienza, University of Rome.

2021 **Teaching assistant, Matematica generale**
Sapienza, University of Rome.

Funding Information

Avvio alla Ricerca 2023 Participation as Principal Investigator to the reserch project *Pension fund with longevity risk: an optimal portfolio insurance approach*, Avvio alla ricerca 2023 Sapienza Università di Roma. Financed amount: 2000 euro.

Progetto di Ateneo 2022 Participation as Investigator to the research project *Frictions meet incompleteness: no-arbitrage solutions for derivative pricing and investment opportunities*, Progetto di Ateneo 2022 Sapienza Università di Roma. Financed amount: 10000 euro.

Progetto di Ateneo 2021 Participation as Investigator to the research project *Facing emerging risks: an actuarial perspective*, Progetto di Ateneo 2021 Sapienza Università di Roma. Financed amount: 12000 euro.

Language skills

Italian mother tongue
English fluent

Informatic skills

Software packages Matlab, R, Mathematica, Python.
Application software Microsoft Word, Excel, PowerPoint, Outlook.
Program Languages VBA,C++.

Research

Research interest Main topics include:

- Stochastic Control
- Stochastic Analysis
- Quantitative Finance
- Monte Carlo methods

Publications

Mancinelli D. (2022) *Managing cash-in risk embedded in Portfolio Insurance strategies: a review,* ANNALI DEL DIPARTIMENTO DI METODI E MODELLI PER L'ECONOMIA, IL TERRITORIO E LA FINANZA, https://doi.org/10.13133/2611-6634/1414

Mancinelli D., Oliva I., (2023) *Constant or variable? A performance analysis among portfolio insurance strategies,* Risks, https://doi.org/10.3390/risks11060105

Di Persio L., Mancinelli D., Oliva I., Wallbaum K. (2022) *Time-invariant portfolio strategies in structured products with guaranteed minimum equity exposure,* Applied Stochastic Models in Business and Industry, https://doi.org/10.1002/asmb.2805

Work in progress

Pension fund with longevity risk: an optimal portfolio insurance approach. with M. Di Giacinto, M. Marino, I. Oliva

Optimal design of a new class of Proportional Portfolio Insurance strategy in a jump-diffusion framework, with K. Colaneri, I. Oliva.

Summer school

2021 **SoFiE Financial Econometrics Summer School: "The Econometrics of Derivatives Markets"**
Kellogg School of Management, Northwestern University.

2021 **Summer School: "From Network to Neural Network in Finance"**
Lake Como School of Advanced Studies.

2018 **Summer School: "Strumenti e tecniche Matlab per il calcolo parallelo, l'apprendimento automatico e l'analisi massiva dei dati"**
Università degli Studi di Palermo.

2018 **Summer School: "Programmazione e calcolo scientifico con Matlab"**
Università degli Studi di Palermo.

Conference and Seminar Presentations

XLVII Annual Meeting of the Italian Association for Mathematics Applied to Economic and Social Sciences (AMASES), Università degli Studi di Milano-Bicocca, Milano (Italy), 20–22 September 2023. Speech title: *Optimal design of a new class of Proportional portfolio insurance strategy in a jump-diffusion framework.*

26th International Congress on Insurance: Mathematics and Economics (IME 2023), Heriot-Watt University, Edinburgh (UK), 4–7 July 2023. Speech title: *Optimal design of a new class of Proportional portfolio insurance strategy in a jump-diffusion framework.*

XXIV Quantitative Finance Workshop (QFW 2023), University of Cassino and Southern Lazio, Gaeta (LT) (Italy), 20–22 April 2023. Speech title: *Pension fund with longevity risk: an optimal portfolio insurance approach.*

XLVI Annual Meeting of the Italian Association for Mathematics Applied to Economic and Social Sciences (AMASES), University of Palermo, Sicilia, Palermo (PA) (Italy) 22–24 September 2022. Speech title: *Retirement capital accumulation in DC schemes in a jump diffusion framework with longevity risk.*

32nd European Conference on Operational Research (EURO 2022), Aalto University, Espoo (Finland), 3–6 July 2022.

XXIII Quantitative Finance Workshop (QFW 2022), Tor Vergata University of Rome, Lazio, Roma (RM) (Italy), 31 March–1 April 2022. Speech title: *A performance analysis of portfolio strategies with guaranteed minimum equity exposure.*

International Risk Management Conference (IRMC 2021), University of Cagliari, Sardegna, Cagliari (CA) (Italy), 1–2 October 2021. Speech title: *A performance analysis of portfolio strategies with guaranteed minimum equity exposure.*

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Rome, December 6, 2023