

SIMONE CERREIA-VIOGLIO

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Education

2010 Ph.D. Economics (with distinction), Columbia University
2005 B. A. Finance (summa cum laude), Università Bocconi

Professional Activities

2015-current Associate Professor (with tenure), Università Bocconi
2010-2015 Assistant Professor, Università Bocconi
2010-current Affiliate IGIER research center

Visiting Positions

Spring 2011 Visiting Scholar, Cowles Foundation, Yale University
Summers 2006-2009 Visiting Student, Collegio Carlo Alberto

Research Interests

Economic Theory, Finance, Applied Mathematics

Fellowships and Awards

2014 Plenary Speaker at FUR 2014 conference
2013 Jaffray Lecture at RUD 2013 (for an outstanding paper by young researchers),
“Cautious Expected Utility and the Certainty Effect” with D. Dillenberger and P.
Ortoleva
2010 Lindt Dissertation Fellowship, Columbia University
2008-2009 Lewis A. Sanders Fellowship, Columbia University
2008 Wueller Award for Best Fourth Year Thesis Proposal, Columbia University, Dept.
of Economics
2008 Vickrey Prize for Best Third Year Paper, Columbia University, Dept. of
Economics
2007-2008 Ralph Erdman Holben Fellowship, Columbia University
2007 Runner up Wueller Award for Best Third Year Proposal, Columbia University,
Dept. of Economics
2006-2007 Ente “Luigi Einaudi” Scholarship
2005-2006 Graduate Fellowship, Columbia University

Publications

- “A Note on Comparative Ambiguity Aversion and Justifiability,” with P. Battigalli, F. Maccheroni, and M. Marinacci, *Econometrica*, forthcoming.
- “Hilbert A-Modules,” with F. Maccheroni and M. Marinacci, *Journal of Mathematical Analysis and Applications*, forthcoming.
- “Conditional L_p -spaces and the Duality of Modules over f-algebras,” with M. Kupper, F. Maccheroni, M. Marinacci, and N. Vogelpoth, *Journal of Mathematical Analysis and Applications*, forthcoming.
- “Stochastic Dominance Analysis without the Independence Axiom,” with F. Maccheroni and M. Marinacci, *Management Science*, forthcoming.

- “Ergodic Theorems for Lower Probabilities,” with F. Maccheroni and M. Marinacci, *Proceedings of the American Mathematical Society*, 144, 3381-3396, 2016.
- “Mixed Extensions of Decision Problems under Uncertainty,” with P. Battigalli, F. Maccheroni, and M. Marinacci, *Economic Theory*, forthcoming.
- “Objective Rationality and Uncertainty Averse Preferences,” *Theoretical Economics*, 11, 523-545, 2016.
- “The Structure of Variational Preferences,” with F. Maccheroni, M. Marinacci, and A. Rustichini, *Journal of Mathematical Economics*, 57, 12-19, 2015.
- “Put-Call Parity and Market Frictions,” with F. Maccheroni and M. Marinacci, *Journal of Economic Theory*, 157, 730-762, 2015.
- “Cautious Expected Utility and the Certainty Effect,” with D. Dillenberger and P. Ortoleva, *Econometrica*, 83, 693-728, 2015.
- “Selfconfirming Equilibrium and Model Uncertainty,” with P. Battigalli, F. Maccheroni, and M. Marinacci, *American Economic Review*, 105, 646-677, 2015.
- “Choquet Integration on Riesz Spaces and Dual Comonotonicity,” with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Transactions of the American Mathematical Society*, 367, 8521-8542, 2015.
- “Niveloids and Their Extensions: Risk Measures on Small Domains,” with F. Maccheroni, M. Marinacci, and A. Rustichini, *Journal of Mathematical Analysis and Applications*, 413, 343-360, 2014.
- “Classical Subjective Expected Utility,” with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Proceedings of the National Academy of Sciences*, 110, 6754-6759, 2013.
- “Ambiguity and Robust Statistics,” with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Journal of Economic Theory*, 148, 974-1049, 2013.
- “Probabilistic Sophistication, Second Order Stochastic Dominance, and Uncertainty Aversion,” with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Journal of Mathematical Economics*, 48, 271-283, 2012.
- “Signed Integral Representations of Comonotonic Additive Functionals,” with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Journal of Mathematical Analysis and Applications*, 385, 895-912, 2012.
- “Rational Preferences under Ambiguity,” with P. Ghirardato, F. Maccheroni, M. Marinacci, and M. Siniscalchi, *Economic Theory*, 48, 341-375, 2011.
- “Uncertainty Averse Preferences,” with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Journal of Economic Theory*, 146, 1275-1330, 2011.
- “Complete Monotone Quasiconcave Duality,” with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Mathematics of Operations Research*, 36, 321-339, 2011.
- “Risk Measures: Rationality and Diversification,” with F. Maccheroni, M. Marinacci, and L. Montrucchio, *Mathematical Finance*, 21, 743-774, 2011.

Working Papers

- “Absolute and Relative Ambiguity Aversion: A Preferential Approach,” with F. Maccheroni, and M. Marinacci, mimeo, 2016.

- “Orthogonal Decompositions in Hilbert A-Modules,” with F. Maccheroni and M. Marinacci, mimeo, 2016.
- “On the Equality of Clarke-Rockafellar and Greenberg-Pierskalla Differentials for Monotone and Quasiconcave Functionals,” with F. Maccheroni and M. Marinacci, mimeo, 2015.
- “Maxmin Expected Utility on a Subjective State Space: Convex Preferences under Risk,” mimeo, 2009.

Invited Seminars

Arizona State University, U. C. Berkeley, Berlin Behavioral Economics Seminar Series, Università Bocconi, Caltech, Collegio Carlo Alberto, Columbia University, Dublin City University, University of Essex, Humboldt University, U. C. Irvine, Kansas Workshop on Economic Theory (Kansas University), London School of Economics, Max-Planck Institute, Université de Montréal, Paris-Dauphine, Purdue, U. C. San Diego, WUSTL, Yale

Presentations at Conferences

PIMS Summer School 2008 (University of British Columbia), D-TEA Conference 2009 (HEC Paris), North American Summer Meeting of the Econometric Society 2009, FUR 2010, RUD 2010, Econometric Society World Congress 2010, SAET Conference 2011, 28th Coloquio Brasileiro de Matematica 2011 (IMPA), RUD 2012, D-TEA Conference 2012 (HEC Paris), NES 20th Anniversary Conference 2012, AEA Meetings in San Diego 2012, D-TEA Conference 2013 (HEC Paris), SAET Conference 2013, FUR 2014, D-TEA Conference 2015, Knightian Uncertainty in Strategic Interactions and Markets 2015 (Bielefeld), Decision Making under Severe Uncertainty 2015 (LSE), Decision Day at Duke 2015 (Duke), RUD 2016, FUR 2016, EURO 2016, SAET 2016

Referee Activities

Associate editor of: Economic Theory, Mathematical Social Sciences, Mathematics of Operations Research

Referee for: American Economic Review, Decisions in Economics and Finance, Econometrica, Economic Theory, European Journal of Operations Research, Finance and Stochastics, Forum Mathematicum, Games and Economic Behavior, International Economic Review, Journal of Economic Theory, Journal of the European Economic Association, Journal of Mathematical Economics, Management Science, Mathematical Finance, Mathematical Social Sciences, Mathematics of Operations Research, Review of Economic Studies, Sankhya, Set-Valued and Variational Analysis, Social Choice and Welfare, Soft Computing, Theoretical Economics, National Science Foundation, Scientific Committee RUD 2010-2016

Teaching Experience

2012-16	Advanced Mathematics, Università Bocconi
2011-15	Calculus, Università Bocconi
2008	Instructor for a series of lectures in Functional Analysis, Columbia University
2008	Instructor for Math Camp, Columbia University and Columbia Business School
2008	TA, Microeconomic Analysis II, Prof. MacLeod and Prof. Bolton
2007	TA, Intermediate Microeconomics, Prof. Dutta
2007	Instructor for Math Camp, Columbia University

Research Grants

- 2016-2021 European Research Council (ERC), Starting Grant, Principal Investigator
- 2016-2021 European Research Council (ERC), Advanced Grant, Team Member (PI Massimo Marinacci)
- 2012-2013 European Research Council (ERC), Advanced Grant, Team Member (PI Massimo Marinacci)
- 2012-2013 Italian Ministry for Education, University, and Research, PRIN Grant, Team Member (PI Fabio Maccheroni)