Claudio Tebaldi

Associate Professor

Knowledge Group: Finance
Research Domains: Financial Markets
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Biography

Claudio Tebaldi is an Associate Professor at Università Bocconi since 2011. He holds the National Qualification to Full Professorship in Quantitative Methods for Economics, Finance, and Insurance since 2015.

His research interests are interdisciplinary. In the area of financial economics, they are mainly focused on assets, derivative pricing, and risk management. In the area of mathematical and physical sciences, his research is focused on complexity theory and collective phenomena. The goal of his research is twofold: first, showing that properly framed, simple economic principles produce a credible description of these collective outcomes. Second, identifying robust and efficient decision rules and regulation approaches relying on advanced statistical methods (e.g., machine learning or big data analysis) to help individuals facing this risky environment. He has received international prizes for his research as Best Paper in Derivatives for the NFA 2019 and the Best Paper of the Swiss Econometrics and Finance Society meeting 2007. He serves as Managing Editor the journal Quantitative Finance. He has been invited by and visited on a regular basis many private and public research and policy institutions including UCLA, NYU, NORDITA, the University of Copenhagen, the Federal Reserve Board, ECB Deutsche Bundesbank, EC Directorate for Financial Affairs, and Bloomberg.

He got a Ph.D. in Statistical Mechanics from SISSA Scuola Internazionale Superiore di Studi Avanzati and a Master in Economics and Finance from Venice International University.

Research Monographs

Lectures on the Theory and Application of Modern Finance with R and ChatGPT
FAVERO, C., C. TEBALDI - "Lectures on the Theory and Application of Modern Finance with R and ChatGPT" - 2025, World Scientific Publishers

Articles in Scholarly Journals

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A "coherent state transform" approach to derivative pricing
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Solvable affine term structure models
GRASSELLI, M., C. TEBALDI, "Solvable affine term structure models", Mathematical Finance, 2008, vol. 18, no. 1, pp. 135-153

A multifactor volatility Heston model
DA FONSECA, J., M. GRASSELLI, C. TEBALDI, "A multifactor volatility Heston model", Quantitative Finance, 2008, vol. 8, no. 6, pp. 591-604

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Multifractal Scaling in the Bak-Tang-Wiesenfeld Sandpile and Edge Events
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Contribution to Chapters, Books or Research Monographs

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DI VIRGILIO, D., F. ORTU, F. SEVERINO, C. TEBALDI, "Optimal Asset Allocation with Heterogeneous Persistent Shocks and Myopic and Intertemporal Hedging Demand" in Behavioral Finance: the coming of age., Itzhak Venezia (Ed.), World Scientific Publishers, pp. 57-108, 2019

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