

Claudio Tebaldi

Associate Professor



Knowledge Group: Finance

Research Domains: Financial Markets

Teaching Domains:

claudio.tebaldi@unibocconi.it

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

Financial Contagion in Network Economies and Asset Prices

BURASCHI, A., C. TEBALDI, "Financial Contagion in Network Economies and Asset Prices", Management Science, 2024, vol. 70, no. 1, pp. 485-506

Optimal order execution under price impact: a hybrid model

DI GIACINTO, M., C. TEBALDI, T.-H. WANG, "Optimal order execution under price impact: a hybrid model", Annals of Operations Research, 2024, vol. 336, pp. 605–636

Saving for retirement in Europe: the long-term risk-return tradeoff

BERARDI, A., C. TEBALDI, "Saving for retirement in Europe: the long-term risk-return tradeoff", Journal of Pension Economics & Finance, 2024, vol. 23, no. 2, pp. 272-293

Multivariate Wold decompositions: a Hilbert A-module approach

CERREIA-VIOGLIO, S., F. ORTU, F. SEVERINO, C. TEBALDI, "Multivariate Wold decompositions: a Hilbert A-module approach", Decisions in Economics and Finance, 2023, vol. 46, no. 1, pp. 45-96

Financial Interpretation of Feller's Factorization

CARR, P., C. TEBALDI, "Financial Interpretation of Feller's Factorization", Journal of Derivatives, 2022, vol. 30, no. 2, pp. 49-63

Star-Shaped Risk Measures

CASTAGNOLI, E., G. CATTELAN, F. A. MACCHERONI, C. TEBALDI, R. WANG, "Star-Shaped Risk Measures", *Operations Research*, 2022, vol. 70, no. 5, pp. 2637-2654

The Price of the Smile and Variance Risk Premia

GRUBER, P. H., C. TEBALDI, F. TROJANI, "The Price of the Smile and Variance Risk Premia", *Management Science*, 2021, vol. 67, no. 7, pp. 4056-4074

Self-Organized Criticality in Economic Fluctuations: The Age of Maturity

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A persistence-based Wold-type decomposition for stationary time series

ORTU, F., F. SEVERINO, A. TAMONI, C. TEBALDI, "A persistence-based Wold-type decomposition for stationary time series", *Quantitative Economics*, 2020, vol. 11, no. 1, pp. 203-230

The scale of predictability

BANDI, F. M., B. PERRON, A. TAMONI, C. TEBALDI, "The scale of predictability", *Journal of Econometrics*, 2019, vol. 208, no. 1, pp. 120-140

A Multivariate Model of Strategic Asset Allocation with Longevity Risk

BISETTI, E., C. A. FAVERO, G. NOCERA, C. TEBALDI, "A Multivariate Model of Strategic Asset Allocation with Longevity Risk", *Journal of Financial and Quantitative Analysis*, 2017, vol. 52, no. 5, pp. 2251-2275

Long-Run Risk and the Persistence of Consumption Shocks

ORTU, F., A. TAMONI, C. TEBALDI, "Long-Run Risk and the Persistence of Consumption Shocks", *Review of Financial Studies*, 2013, vol. 26, no. 11, pp. 2876-2915

A "coherent state transform" approach to derivative pricing

PERISSINOTTO, L., C. TEBALDI, "A "coherent state transform" approach to derivative pricing", *International Journal of Theoretical and Applied Finance*, 2009, vol. 12, no. 02, pp. 125-151

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

Stochastic Jacobian and Riccati ODE in affine term structure models

GRASSELLI, M., C. TEBALDI, "Stochastic Jacobian and Riccati ODE in affine term structure models", *Decisions in Economics and Finance*, 2007, vol. 30, no. 2, pp. 95-108

Option pricing when correlations are stochastic: an analytical framework

FONSECA, J. D., M. GRASSELLI, C. TEBALDI, "Option pricing when correlations are stochastic: an analytical framework", *Review of Derivatives Research*, 2007, vol. 10, no. 2, pp. 151-180

Hedging using simulation: a least squares approach

TEBALDI, C., "Hedging using simulation: a least squares approach", Journal of Economic Dynamics and Control, 2005, vol. 29, no. 8, pp. 1287-1312

Bond Price and Impulse Response Function for the Balduzzi, Das, Foresi and Sundaram (1996) Model

GRASSELLI, M., C. TEBALDI, "Bond Price and Impulse Response Function for the Balduzzi, Das, Foresi and Sundaram (1996) Model", Economic Notes, 2004, vol. 33, no. 3, pp. 359-374

Hedging a Portfolio of Derivative Securities: A Simulation Approach

TEBALDI, C., "Hedging a Portfolio of Derivative Securities: A Simulation Approach", Economic Notes, 2001, vol. 30, no. 2, pp. 257-279

Multifractal Scaling in the Bak-Tang-Wiesenfeld Sandpile and Edge Events

TEBALDI, C., M. DE MENECH, A. L. STELLA, "Multifractal Scaling in the Bak-Tang-Wiesenfeld Sandpile and Edge Events", Physical Review Letters, 1999, vol. 83, no. 19, pp. 3952-3955

Rare events and breakdown of simple scaling in the Abelian sandpile model

DE MENECH, M., A. L. STELLA, C. TEBALDI, "Rare events and breakdown of simple scaling in the Abelian sandpile model", Physical Review E, 1998, vol. 58, no. 3, pp. R2677-R2680

Branching Processes and Evolution at the Ends of a Food Chain

CALDARELLI, G., C. TEBALDI, A. L. STELLA, "Branching Processes and Evolution at the Ends of a Food Chain", Physical Review Letters, 1996, vol. 76, no. 26, pp. 4983-4986

Self-organized critical scaling at surfaces

STELLA, A. L., C. TEBALDI, G. CALDARELLI, "Self-organized critical scaling at surfaces", Physical Review E, 1995, vol. 52, no. 1, pp. 72-75

Contribution to Chapters, Books or Research Monographs

Optimal Asset Allocation with Heterogeneous Persistent Shocks and Myopic and Intertemporal Hedging Demand

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

Risk-Neutral Pricing: Trees

TEBALDI, C., P. VERONESI, "Risk-Neutral Pricing: Trees" in Handbook of Fixed-Income Securities., Pietro Veronesi (Ed.), John Wiley & Sons, chap. 17, pp. 389-413, 2016

Risk-Neutral Pricing: Monte Carlo Simulations

TEBALDI, C., P. VERONESI, "Risk-Neutral Pricing: Monte Carlo Simulations" in Handbook of Fixed-Income Securities., Pietro Veronesi (Ed.), John Wiley & Sons, chap. 19, pp. 435-468, 2016