

## Giuseppe DE MARCO

Associate Professor of Mathematical Methods for Economics, Finance and Actuarial Sciences  
S.S.D. SECS - S/06

Dipartimento di Studi Aziendali e Quantitativi

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### Short Bio

Giuseppe De Marco is Associate Professor of Mathematical Methods for Economics, Finance and Actuarial Sciences at the University Parthenope since 2016 and Researcher at CSEF, Center for Studies in Economics and Finance, since 2011. He has been Researcher at the University Parthenope (2007-2015) and research fellow at the École Polytechnique of Paris (2004-2005). He received also a Post-Doc fellowship from the University of Salerno (2006) and the Doctoral fellowship from the University of Napoli Federico II (2001- 2005).

De Marco's research focuses on noncooperative games, decision theory under uncertainty, networks and financial contagion problems, set-valued analysis and differential inclusions with applications to game theory and finance. He is in the academic board of the Ph.D. program in Economics, Statistics and Sustainability of University Parthenope since 2017. His teaching activity includes undergraduate, master and Ph.D. courses in mathematical finance, risk theory, game theory, static and dynamic optimization.

### Graduate Education

University of Napoli Federico II	Mathematics for Economics and Finance	PhD	2006
University of Napoli Federico II	Economics and Finance	Master	2003
University of Napoli Federico II	Mathematics	Laurea, <i>Summa Cum Laude</i>	2001

### Main research interests

- Noncooperative games and applications
- Set-valued analysis and Differential Inclusions
- Networks and Financial Stability
- Imprecise Probabilities

### Main teaching

University of Napoli Parthenope	Stochastic Models for Derivatives (Master Degree in Statistics)	2015-present
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University of Napoli Parthenope	Dynamic Optimization (PhD in Economics and Statistics)	2017-present
University of Napoli Federico II	Mathematics for Economics and Finance (Master and PhD in Economics)	2012-present

**Honors and Awards:**

- Qualified as Full Professor of Mathematical Methods for Economics, Finance and Actuarial Sciences, according to the National Scientific Qualification Procedure, 2018
- CSEF Research Award 2015
- CSEF Research Award 2014

**Research grants:**

- Group research grant funded by University Parthenope, 2017: Risk Management, (36 months), participant.
- Individual research grant funded by University Parthenope 2016: Game Theory (24 months), principal investigator.
- Individual research grant funded by University Parthenope 2015: Game Theory (24 months), principal investigator.
- Program STAR 2014: Equilibrium with Ambiguity, (36 months), participant.
- PRIN 2010: Robust Decision Making in Markets and Organizations, (36 months), participant.
- GNAMPA 2005: Generalized Quasi-Variational Problems: Dynamical and Vector Approaches. (12 months), participant.
- PRIN 2002: Approximations and Applications in Game Theory. (24 months), participant.

**Other relevant professional experiences:**

Research Fellow, *École Polytechnique, Paris*, September 2004 – July 2005.