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

Dipartimento di Studi Aziendali e Quantitativi
Università di Napoli Parthenope
Via G. Parisi, 13, 80132
Tel: 0815474281
e-mail: chiara.donnini@uniparthenope.it
website: https://www.uniparthenope.it/ugov/person/1167

Short Bio

Chiara Donnini is Associated Professor of Mathematical Methods for Economics, Finance and Actuarial Sciences at the University Parthenope since 2019. She has been Researcher at the University Parthenope (2008-2019) and visiting fellow at the *CERMSEM (Centre de recherche de Mathématiques et économie mathématique)*, *Paris-France*, July 2005 and at *LSE (London School of Economics and Political Science), London-UK,* September 2017. She received also a Post-Doc fellowship from the University of Firenze (2007) and the Doctoral fellowship from the University of Perugia (2003- 2006). She was participant at international schools and she has carried out teaching activities at International First Level Degree.
Donnini's research focuses on general equilibrium, economies under uncertainty and asymmetric information, networks and financial contagion problems, functional analysis with applications to economic theory and finance. Her teaching activity includes undergraduate and master courses in mathematics, mathematical finance, risk theory, decision theory, game theory, optimization.

Graduate Education

University of Perugia (Italy)	Ph.D. on "Statistical and Mathematical Methods for Economic and Social Research" Doctoral thesis titled: "Coalitional Economy with Asymmetric Information". Advisors: Prof. M. G. Graziano and Prof. A. Martellotti.	2007
Universitè Paris 1 Panthéon-Sorbonne (France)	One year international program in "Mathematical Models in Economics and Finance" Final dissertation titled: "On existence of financial equilibria in a multi-period economy". Advisor: Prof. Bernard Cornet.	2005
University of Perugia (Italy)	Degree *Summa Cum Laude* on Mathematics with a thesis on Functional Analysis titled: "Insiemi microscopici in spazi di Banach e formulazioni equivalenti della Drop Property" Advisor: Prof. Anna Martellotti.	2002

Main research interests

- General Equilibrium Theory
- Economies with uncertainty and asymmetric information
- Fuzzy Financial Networks
- Bankruptcy Problem
- Functional Analysis

Main teaching:

University of Napoli Parthenope	Financial Mathematics Advanced Course (Degree)	2018-present
University of Napoli Parthenope	Mathematical Methods (Degree)	2008-present
University of Napoli Parthenope	Quantitative Methods for Decision Support (Master Degree)	2009-2014

Research grants:

- Member of the program "STAR 2014-2016 JUNIOR INVESTIGATOR GRANTS "Equilibrium with ambiguity" financed by Compagnia San Paolo and Istituto Banco di Napoli. (2014-2016)
- Member of the PRIN project "ROBUST DECISIONS MAKING IN MARKETS AND ORGANIZATIONS" financed by the Italian Ministry of Education MIUR. (2013-2015)
- 2011-2013 Member of the research project "Economie con progetti pubblici: un'analisi in presenza di asimmetria informativa ed ambiguità" financed by Compagnia San Paolo. (2011-2013)
- 2007-2009 Member of the PRIN project "VALORE ED EQUITA' IN MERCATI CON PROGETTI PUBBLICI ED INFORMAZIONE ASIMMETRICA" financed by the Italian Ministry of Education MIUR. (2007-2009)
- Member of the PRIN "Analisi reale e Teoria della Misura" financed by the Italian Ministry of Education MIUR. (2004-2006)

Other relevant professional experiences:

- Visiting Fellow, *CERMSEM (Centre de recherche de Mathématiques et économie mathématique)*, *Paris-France,* July 2005
- Visiting Fellow, *LSE (LONDON SCHOOL OF ECONOMICS AND POLITICAL SCIENCE), London-UK*, September 2017