Zelda Marino

Associate Professor of Mathematical methods for economics, finance and actuarial sciences
S.S.D. SECS/S-06

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Short Bio

In the last years, her research activity focused on the selection and the development of mathematical methods and algorithms, computational and data processing techniques to solve scientific application-oriented problems, with particular care to economic and financial ones. In particular, she brought her expertise in this field, giving contributions to the development of methods and parallel procedures for the numerical simulation of portfolios of life insurance policies, option pricing, portfolio selection. Her scientific interests are at present mainly related to the development of models, numerical methods and algorithms for multi-period portfolio optimization.

Zelda Marino teaches courses of quantitative finance and financial mathematics in graduate programs, advanced quantitative methods in finance in PhD program and financial mathematics in MBA program delivered by University of Naples Parthenope.

She graduated in Mathematics cum laude and then earned a Ph.D. in Applied Mathematics and Computer Science from University of Naples "Federico II".

Graduate Education:

University of Naples Federico II	Applied Math.	1999-03	PhD	2004

Undergraduate Education:

University of Naples Federico II	Mathematics	1994-99	MD	1999

Main research interests:

- Computational finance
- High performance computing
- Portfolio selection
- Option pricing
- Asset-liability management of life insurance policies

Main teaching:

University of Naples Parthenope	Advanced quantitative methods in finance (PhD program)	2014-present
	Quantitative Finance (Master program)	2009-present
	Financial Mathematics (Master program)	2004-present

Honors and Awards:

- Co-organizer, Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES) Conference, 2018, 2019
- Research Incentives, Department of Management and Quantitative Studies, 2018, for having published in top peer-reviewed journals
- Research Incentives, University of Naples Parthenope, 2016
- Co-organizer, Workshop on High-performance computing applied to Finance (HPCF 2010) - in the context of Euro-Par 2010
- Member of the Programm Committee of the Conference Euro-Par 2011 (International European Conference on Parallel and Distributed Computing), Bordeaux, France, 2011
- Member of the Italian Association of Applied Mathematics for Social and Economic Sciences (AMASES), and of the National Group of Scientific Computing (GNCS) of Istituto Nazionale di Alta Matematica “F. Severi” (INDAM).

Research grants:

- Principal Investigator of the Research Project "Aspetti computazionali nei modelli interni delle imprese di assicurazione: il caso delle gestioni separate", Regione Campania L.R. N.5 Research Grant 2009 started in 2015 and ended in 2016;
- Risk Management, University of Naples Parthenope projects, 100.000€, 2016-2018