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

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Short Bio

Stefania Corsaro conducts research on issues in computational finance. She has been a numerical analysis scientist for several years, working on the development of high performance mathematical software. She mainly worked on wavelet-based methods, on the numerical solution of differential equations and on the numerical inversion of the Laplace Tranform.
From 2005 her research concerns quantitative finance. 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.
Stefania Corsaro teaches courses of mathematical methods applied to economics and finance in graduate programs, advanced linear algebra in PhD program and financial mathematics in MBA program delivered by University of Naples Parthenope. She serves on the Scientific Committee of the MBA on Insurance and Risk Management.
She received her Laurea (four-year Master Degree) in Mathematics, summa cum laude, from University of Naples Federico II and earned a PhD in Applied Mathematics from the same University.

Graduate Education:

University of Naples Federico II	Applied Math.	1996-00	PhD	2001

Undergraduate Education:

University of Naples Federico II	Mathematics	1991-96	MD	1996

Main research interests:

- Computational finance
- High performance scientific computing
- Portfolio selection
- Option pricing

Main teaching:

University of Naples Parthenope	Advanced Linear Algebra (PhD program)	2013-present
	Calculus with applications (undergraduate program)	2005-present
	Financial Mathematics (undergraduate program)	2014-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

Research grants:

Portfolio Optimization, Funding for Basic Activities Related to Research (FFBAR), Law no 232/2016, 3.000€, 2017

Research Grant, University of Naples Parthenope, 2017, 2016, 2015, 900€ per year

Risk Management, University of Naples Parthenope projects, Principal investigator, 100.000€, 2016-2018

Other relevant professional experiences:

Associate Researcher at the Institute for High-Performance Computing and Networking, Naples Branch, of the Italian National Research Council (ICAR-CNR) (2006-14).