Stefano Baccarin

Associate Professor, University of Turin, Italy

Contact Information

Dipartimento di Statistica e Matematica Applicata "Diego de Castro"
C.so Unione Sovietica, 218/bis - 10134 TORINO

Telephone: 00390116705762 E-mail: baccarin@econ.unito.it

Teaching & Professional Experience

Professional Activities

1999-current Associate Professor, Università di Torino, Facoltà di Economia

1996-1999 Lecturer, Università Bocconi, Istituto di Metodi Quantitativi

1988-1992 Project leader in the Information Systems Division of R. Bosch Italia

1986-1988 Computer analyst in the Information Systems Division of 3M Italia

1985-1986 Systems analyst in the Commercial Division of IBM Italia

Teaching

University of Turin:
Matematica Generale, Matematica per le applicazioni economiche e finanziarie, Matematica Finanziaria

University L. Bocconi of Milan:
Matematica generale

Education

1984 Laurea in Economics, Università Bocconi, Milano (Italy)
1996 PhD in Applied Mathematics, Università di Trieste, Trieste (Italy)

Intellectual Contributions

Publications in refereed journals
- *Optimal impulse control for a multidimensional cash management system with generalized cost functions*, European Journal of Operational Research, 2009
- *Optimal impulse control on an unbounded domain with nonlinear cost functions*, Computational Management Science, 2006, with Simona Sanfelici
- *Optimal impulse control for cash management with quadratic holding-penalty costs*, Decisions in Economics and Finance 2002.

Contributions in books

A new linear programming formulation for the capital rationing problem, in Constantin Zopounidis (editor), New operational approaches for financial modelling, Physica-Verlag, 1997.

Conference proceedings

- *Optimal consumption of a geometric Brownian motion with strictly positive intervention costs*, 11th International Conference on Stochastic Programming, Vienna, Austria, 2007
- *Optimal impulse control of a diffusion process in* $\mathbb{R}^n$, 5th International Conference MASR 2005, San Pietroburgo, Russia, 2005
- *Optimal impulse control for a multidimensional cash management system with nonlinear cost functions*, Third World Conference of the Bachelier Finance Society, Chicago, Illinois, USA 2004
- *Alcune osservazioni sui sistemi lineari di produzione*, 17th Conference AMASES, Ischia, 1993.

Refereeing

European Journal of Operational Research, Journal of Economic Dynamics & Control, Quantitative Finance.