Massimiliano Giuli
Curriculum

Personal data
Nationality: Italian
Date of birth: December 12th, 1973
Place of birth: L'Aquila, Italy
massimiliano.giuli@univaq.it

Education
Degree in Matematica: *Equazioni di evoluzione per la finanza*, University of L'Aquila, July 1997, cum laude

Ph.D. in Matematica per le decisioni economiche: *Diffusion models for stock prices in a financial market under heterogeneous trading and learning*, University of Pisa, 2002

Master in *Foundations and developments of mathematical economics*, Dipartimento di Matematica e statistica, Università di Napoli Federico II, Accademia aeronautica di Pozzuoli, 1998

Scuola Matematica Interuniversitaria (*Functional Analysis* - C. Citrini, *Probability* - P. Protter), Perugia, 1997

Positions held
Professore associato of Metodi matematici dell'economia e delle scienze attuariali e finanziarie (SECS-S/06), from 2018
Ricercatore of Metodi matematici dell'economia e delle scienze attuariali e finanziarie (SECS-S/06) (2002-2017)
Department of Sistemi ed Istituzioni per l'Economia (2002-2011)
Department of Information Engineering, Computer Science and Mathematics (from 2012)
University of L'Aquila

National Scientific Qualification
Seconda Fascia - Settore concorsuale 13/D4
Year 2017

Teaching experience
University of L'Aquila
Undergraduate courses:

Matematica finanziaria I	Facoltà di Economia
Matematica generale esercitazioni	Facoltà di Economia
Modelli di simulazione	Facoltà di Economia
Idoneità informatica	Facoltà di Economia
Precorso di matematica	Department of Information Engineering, Computer Science and Mathematics

MSc courses:

Matematica per le applicazioni economiche e finanziarie	Department of Industrial and Information Engineering and Economics
Teoria del rischio	Department of Industrial and Information Engineering and Economics
Metodi matematici per la finanza e le assicurazioni	Department of Industrial and Information Engineering and Economics
Finanza matematica	Facoltà di Economia

Matematica finanziaria II	Facoltà di Economia
MSc courses in English Language:	
Mathematical economics and finance	Department of Information Engineering, Computer Science and Mathematics, InterMaths programme, partners: Brno University of Technology (BUT), University of Silesia in Katowice (US), Ivan Franko National University of Lviv (LNU)
Mathematical methods for risk analysis	Department of Civil, Construction-Architectural and Environmental Engineering
Ph.D. courses:	
Mathematical models for economic equilibria	Mathematics and Modeling
Other courses:	
Didattica e fondamenti di matematica finanziaria	TFA II ciclo, Classe A048
Didattica e fondamenti di matematica finanziaria	PAS, Classe A048

University of Teramo	
MSc courses:	
Analisi finanziaria	Facoltà di Scienze politiche

Ph.D. Board
Metodi matematici per l'economia, l'azienda, la finanza e le assicurazioni
Libera Univ. Inter.le Studi Sociali "Guido Carli" LUISS Roma
Year 2006
Ciclo: XXII

Participation in the PRIN project
Il problema della gestione del debito pubblico: modelli di controllo stocastico
Libera Univ. Inter.le Studi Sociali "Guido Carli" LUISS Roma
Year 2006
Modelli di mercato e di corporate finance per la realtà italiana
Università di Pisa
Year 2003

Member of REPRISE (Register of Expert Peer Reviewers for Italian Scientific Evaluation)
MIUR
From 2013

Committees
University of L'Aquila:
Diritto allo studio, from 2011
Tasse, from 2014
Disciplina sezione ricercatori, 2017
Department of Information engineering, computer science and mathematics*:*
Giunta
Ricerca e regolamenti
Commissione Orientamento (CAD Matematica)
Comunicazione e Sito Web
Facoltà di Economia (up to 2011):
Orientamento e tutorato
Piani di studio

Research interests

Set-valued analysis, fixed points, optimization, variational inequalities, equilibrium problems, Nash games, abstract economies, generalized monotonicity, generalized convexity, nonsmooth analysis

Conferences
Organizer:
Workshop on Optimization and variational analysis (L'Aquila, 2013)
Speaker:
Optimization and Related Topics (Milano, 2019)
I Conference on Minimax Inequalities and Equilibrium Problems (Granada, 2019)
Afternoon Workshop in Optimization (Milano, 2019)
29th European Conference on Operational Research, EURO2018 (Valencia, 2018)
Variational analysis, equilibria and optimization (Pisa, 2017)
11th EUROPT Workshop on Advances in Continuous Optimization (Firenze, 2013)
Recent developments on mathematical programming and applications (Pisa, 2009)
XXX Convegno Amases (Trieste, 2006)
XXV Convegno Amases (Firenze, 2001)
Evolution equations: applications to physics, industry, life sciences and economics (Levico Terme, 2000)
XXII Convegno Amases (Genova, 1998)

Refereeing and reviewing
Referee: Journal of optimization theory and applications, Journal of global optimization, Operations research letters, Journal of convex analysis, optimization, Decisions in economics and finance
Reviewer: Mathematical reviews

Pubblications
Papers in refereed journals:

1. Castellani, M.; Giuli, M.: Mathematical justification of a generalized equilibrium problem. J. Nonlinear Var. Anal. 5 (2021) 421--427
2. Castellani, M.; Giuli, M.; Pappalardo, M.: Existence results for a wide class of equilibrium problems: a general scheme. J. Nonlinear Convex Anal. 21 (2020) 1219--1224
3. Castellani, M.; Giuli, M.: Existence of quasiequilibria in metric vector spaces. J. Math. Anal. Appl. 484 (2020) 123751
4. Castellani, M.; Giuli, M.: A coercivity condition for nonmonotone quasiequilibria on finite-dimensional spaces. J. Global Optim. 75 (2019) 163--176
5. Castellani, M., Giuli, M., Pappalardo, M.: A Ky Fan minimax inequality for quasiequilibria on finite dimensional spaces, J. Optim. Theory Appl. 179 (2018) 53--64
6. Giuli, M.: Cyclically monotone equilibrium problems and Ekeland’s principle, Decis. Econ. Finance 40 (2017) 231--242
7. Castellani, M., Giuli, M.: Ekeland's principle for cyclically antimonotone equilibrium problems, Nonlinear Anal. Real World Appl. 32 (2016) 213--228
8. Castellani, M., Giuli, M.: Approximate solutions of quasiequilibrium problems in Banach spaces, J. Global Optim. 64 (2016) 615--620
9. Castellani, M., Giuli, M.: Stability and existence results for quasimonotone quasivariational inequalities in finite dimensional spaces, Appl. Math. Optim. 73 (2016) 137--152
10. Castellani, M., Giuli, M.: An existence result for quasiequilibrium problems in separable Banach spaces, J. Math. Anal. Appl. 425 (2015) 85--95
11. Castellani, M., Giuli, M., Nobakhtian, S., Pappalardo M.: Local cone approximations in mathematical programming, Optimization 64 (2015) 1669--1681
12. Giuli, M.: Closedness of the solution map in quasivariational inequalities of Ky Fan type, J. Optim. Theory Appl. 158 (2013) 130--144
13. Castellani, M., Giuli, M.: Refinements of existence results for relaxed quasimonotone equilibrium problems, J. Global Optim. 57 (2013) 1213--1227

14. Castellani, M., Giuli, M.: Pseudomonotone diagonal subdifferential operators, J. Convex Anal. 20 (2013), 1--12
15. Castellani, M., Giuli, M.: A characterization of the solution set of pseudoconvex extremum problems, J. Convex Anal. 19 (2012) 113--123
16. Bigi, G., Castellani, M., Giuli, M., Panicucci, B., Pappalardo, M., Passacantando, M.: Recent advances in equilibrium problems, Quaderni di Matematica 27 (2012), 41--66
17. Castellani, M., Giuli, M.: On equivalent equilibrium problems. J. Optim. Theory Appl. 147 (2010) 157--168
18. Castellani, M., Giuli, M.: Predicting excess returns under heterogeneous trading and learning: A diffusive approach, Finance Letters 3 (2005) 12--16
19. Giuli, M., Monte, R.: Diffusion processes in a financial market under heterogeneous trading and learning, Rend. Sem. Mat. Messina Ser. II 8(23) (2001/02), 233--247 (2004)
20. Colombo, F., Giuli, M., Vespri, V.: Generation of smoothing semigroups by degenerate elliptic operators arising in financial mathematics, Commun. Appl. Anal. 3 (1999) 283--302

Papers in refereed books:

1. Castellani, M., Giuli, M.: On paramonotone and pseudomonotone* maps, Recent developments on mathematical programming and applications 144, 41--55, Aracne Editrice, 2009
2. Giuli, M., Gozzi, F., Monte, R., Vespri, V.: Generation of analytic semigroups and domain characterization for degenerate elliptic operators with unbounded coefficients arising in financial mathematics. II, Functional analysis and evolution equations, 315--330, Birkhäuser, Basel, 2008
3. Giuli, M., Vespri, V.: Speculative dynamics and feedback trading. A nonlinear model, In: Proceedings of the 4th JSAM-SIMAI Seminar on Industrial and Applied Mathematics, Gakuto international series, Mathematical sciences and applications 28, 43--51, Gakkotosho, Tokyo, 2008
4. Castellani, M., Giuli, M.: The axiomatic bargaining problem: a brief survey, In: Recent developments on applied mathematics 219, 25--44, Aracne Editrice, 2007
5. Castellani, M., D'Ottavio, A., Giuli, M.: A mean value theorem for K-directional epiderivatives, Recent advances in optimization (Varese, 2002), 21--34, Datanova, Milan, 2003
6. Colombo, F., Giuli, M., Vespri, V.: A semigroup approach to no-arbitrage pricing theory: constant elasticity variance model and term structure models, Evolution equations: applications to physics, industry, life sciences and economics (Levico Terme, 2000), 113--126, Progr. Nonlinear Differential Equations Appl., 55, Birkhäuser, Basel, 2003

Conference proceedings:

1. Giuli, M., Vespri, V.: Speculative dynamics and feedback trading. A nonlinear model, Atti del XXX Convegno AMASES (Trieste, 2006)
2. Giuli, M., Monte, R.: Diffusion processes in financial a market under heterogeneous trading and learning, Extended abstract su Atti del XXV Convegno AMASES (Firenze, 2001)
3. Colombo, F., Giuli, M., Vespri, V.: Generation of smoothing semigroups by degenerate elliptic operators arising in financial mathematics, Atti del XXII Convegno AMASES (Genova, 1998), 137--152

Reports:

1. Barucci, E., Giuli, M., Monte, R.: Asset Prices under Bounded Rationality and Noise Trading, Dipartimento di Statistica e matematica applicata all’economia, Università di Pisa, Report n. 181, June 2000

L’Aquila, june 30 2021