

Publications

Daniele Marazzina

PUBLICATIONS

Journal Articles

1. D.Raffaelli, R.G.Cestari, D.M., S.Formentin (2026) *Forecasting Bitcoin price movements using multivariate Hawkes processes and limit order book data*, Decisions in Economics and Finance, Online first. DOI:10.1007/s10203-026-00570-z. ISSN:1593-8883. [\[PDF\]](#)
2. G.Amici, G.Fusai, A.M.Gambaro, D.M. (2026) *Navigating supply shocks:sector resilience and production prices through stochastic Input-Output modeling*, Mathematical Finance, Online first. DOI:10.1111/mafi.70029. ISSN:0960-1627. [\[PDF\]](#)
3. F.Grassetti, D.M.(2026) *A standardized approach to Environmental, Social, and Governance ratings for business strategy:enhancing corporate sustainability assessment*, Sustainability, Vol.18(2):1048. DOI:10.3390/su18021048. ISSN 2071-1050. [\[PDF\]](#)
4. E.Barucci, M.Brachetta, D.M. (2026) *The adoption of Central Bank Digital Currency*, Management Science, Vol.72(5):3684-3698. DOI:10.1287/mnsc.2023.01504. ISSN:0025-1909. [\[PDF\]](#)
5. G.Germano, C.E.Phelan, D.M., G.Fusai (2025) *Solution of Wiener–Hopf and Fredholm integral equations by fast Hilbert and Fourier transforms*, IMA Journal of Applied Mathematics, Vol.90(4):370–401. DOI:10.1093/imamat/hxaf021. ISSN:0272-4960. [\[PDF\]](#)
6. D.M., M.Molta (2025) *Revisiting local expansions for zero days-to-expiry option pricing*, Finance Research Open, Vol.1(4):100053.1-14. DOI:10.1016/j.fmr.2025.100053. ISSN:3050-7006. [\[PDF\]](#)
7. A.Ferro, D.M., D.Stocco (2025) *Uncovering ESG Ratings:The (Im)Balance of Aspirational and Performance Features*, Corporate Social Responsibility and Environmental Management, Vol.32(5):5895–5917. DOI:10.1002/csr.70007. ISSN:1535-3958. [\[PDF\]](#)
8. F.Leone, D.M., N.Rosamilia (2025) *What’s news with you:Price forecasting with global and ESG sentiment scores*, Finance Research Open, Vol.1(2):100013.1-13. DOI:10.1016/j.fmr.2025.100013. ISSN:3050-7006. [\[PDF\]](#)
9. E.Barucci, D.M., E.Rroji (2025) *An investigation of the Volatility Adjustment*, Decisions in Economics and Finance, Vol.48:1337–1367. DOI:10.1007/s10203-023-00416-y. ISSN:1593-8883. [\[PDF\]](#)
10. L.Ballotta, G.Fusai, D.M. (2024) *Counting jumps:does the counting process count?*, Quantitative Finance, Vol.24(11):1621-1640. DOI:10.1080/14697688.2024.2357731. ISSN:1469-7688. [\[PDF\]](#)
11. G.Ding, D.M. (2024) *Effect of labour income on the optimal bankruptcy problem*, Annals of Operations Research, Vol.336:773-795. DOI:10.1007/s10479-023-05166-z. ISSN:1572-9338. [\[PDF\]](#)
12. G.Ding, D.M. (2024) *Bankruptcy and retirement:a comparison in an optimal stopping times ordered framework*, Computational and Applied Mathematics, Vol.43:53. DOI:10.1007/s40314-023-02566-6. ISSN:2238-3603 [\[PDF\]](#)
13. A.Del Vitto, D.M., D.Stocco (2023) *ESG ratings explainability through machine learning techniques*, Annals of Operations Research, Online first. DOI:10.1007/s10479-023-05514-z. ISSN:1572-9338. [\[PDF\]](#)
14. E.Barucci, G.Giuffra Moncayo, D.M. (2023) *Market impact and efficiency in cryptoassets market*, Digital Finance, Vol.5:519–562. DOI:10.1007/s42521-023-00095-9. ISSN:2524-6186. [\[PDF\]](#)
15. C.Ceriotti, M.Della Torre, F.Grassetti, D.M. (2023) *Should I have closed? A multiplex network approach for the short-term economic effect of Covid-19 containment measures in the EU*, Socio-Economic Planning Sciences, Vol.90:101734. DOI:10.1016/j.seps.2023.101734. ISSN 0038-0121. [\[PDF\]](#)

16. T.Agasisti, E.Barucci, M.Cannistrà, D.M., M.Soncin (2023) *Online or on-campus? Analysing the effects of financial education on student knowledge gain*, Evaluation and Program Planning, Vol.98:102273. DOI:10.1016/j.evalprogplan.2023.102273. ISSN:0149-7189. [\[PDF\]](#)
17. E.Barucci, M.Brachetta, D.M. (2023) *Debt redemption fund and fiscal incentives*, Communications in Nonlinear Science & Numerical Simulation, Vol.119:107094. DOI:10.1016/j.cnsns.2023.107094 ISSN:1007-5704. [\[PDF\]](#)
18. E.Barucci, M.Brachetta, D.M. (2023) *On the feasibility of a debt redemption fund*, Economic Modelling, Vol.119:106141. DOI:10.1016/j.econmod.2022.106141. ISSN:0264-9993. [\[PDF\]](#)
19. E.Barucci, E.Biffis, D.M. (2023) *Health insurance, portfolio choice, and retirement incentives*, European Journal of Operational Research, Vol.307(2):910-921. DOI:10.1016/j.ejor.2022.09.016. ISSN:0377-2217. [\[PDF\]](#)
20. E.Barucci, G.Giuffra Moncayo, D.M. (2022) *Cryptocurrencies and stablecoins:a high-frequency analysis*, Digital Finance, Vol.4:217–239. DOI:10.1007/s42521-022-00055-9. ISSN:2524-6186. [\[PDF\]](#)
21. G.Ding, D.M. (2022) *The impact of liquidity constraints and cashflows on the optimal retirement problem*, Finance Research Letters, Vol.49:103159. DOI:10.1016/j.frl.2022.103159. ISSN:1544-6123. [\[PDF\]](#)
22. G.La Bua, D.M. (2022) *A new class of multidimensional Wishart-based hybrid models*, Decisions in Economics and Finance, Vol.45:209–239. DOI:10.1007/s10203-021-00357-4. ISSN:1593-8883. [\[PDF\]](#)
23. T.Agasisti, M.Cannistrà, M.Soncin, D. M. (2022) *Financial Education during COVID-19 - Assessing the effectiveness of an online programme in a high school*, Applied Economics, Vol.54(35):4006-4029. DOI:10.1080/00036846.2021.2016586, ISSN:0003-6846. [\[PDF\]](#)
24. E.Barucci, D.Brigo, M.Francischello, D.M. (2022) *On the design of sovereign bond-backed securities*, International Journal of Financial Engineering, Vol.9(1):2150033. DOI:10.1142/S242478632150033X. ISSN:2424-7863. [\[PDF\]](#)
25. M.Azzone, E.Barucci, G.Giuffra Moncayo, D.M. (2022), *A machine learning model for lapse prediction in life insurance contracts*, Expert Systems with Applications, Vol.191:116261-01–116261-13. DOI:10.1016/j.eswa.2021.116261. ISSN:0957-4174. [\[PDF\]](#)
26. G.La Bua, D.M. (2021) *On the Application of Wishart Process to the Pricing of Equity Derivatives:the Multi-asset Case*, Computational Management Science, Vol.18(2):149–176. DOI:10.1007/s10287-021-00388-7. ISSN:1619-6988. [\[PDF\]](#)
27. E.Barucci, D.M., E.Mastrogiacomo, (2021) *Optimal Investment Strategies with a Minimum Performance Constraint*, Annals of Operations Research, Vol.299:215–239. DOI:10.1007/s10479-019-03348-2. ISSN:1572-9338. [\[PDF\]](#)
28. F. Dossi, D. M. (2021), *L'educazione finanziaria nelle scuole secondarie. La proposta Edufin@Polimi e l'esperienza presso l'Istituto di Istruzione Superiore Alberti di Bormio*, Nuova Secondaria, Vol.7, 80-82. ISSN 1828-4582.
29. E.Barucci, T.Colozza, D.M., E.Rroji (2020) *The Determinants of Lapse Rates in the Italian Life Insurance Market*, European Actuarial Journal, Vol.10:149–178. DOI:10.1007/s13385-020-00227-0. ISSN:2190-9733. [\[PDF\]](#)
30. C.E.Phelan, D.M., G.Germano (2020) *Pricing Methods for α -quantile and Perpetual Early Exercise Options based on Spitzer Identities*, Quantitative Finance, Vol.20(6):899–918. DOI:10.1080/14697688.2020.1718192. ISSN:1469-7688. [\[PDF\]](#)
31. G.La Bua, D.M. (2019) *Calibration and Advanced Simulation Schemes for the Wishart Stochastic Volatility Model*, Quantitative Finance, Vol.19(6):997-1016. DOI:10.1080/14697688.2018.155026. ISSN:1469-7688. [\[PDF\]](#)
32. S.Corsaro, I.Kyriakou, D.M., Z.Marino (2019) *A General Framework for Pricing Asian Options under Stochastic Volatility on Parallel Architectures*, European Journal of Operational Research, Vol.272(3):1082-1095. DOI:10.1016/j.ejor.2018.07.017. ISSN:0377-2217. [\[PDF\]](#)

33. L.Ballotta, G.Fusai, D.M. (2019) *Integrated Structural Approach to Credit Value Adjustment*, European Journal of Operational Research, Vol.272(3):1143-1157. DOI:10.1016/j.ejor.2018.07.026. ISSN:0377-2217. [\[PDF\]](#)
34. C.E.Phelan, D.M., G.Fusai, G.Germano (2019) *Hilbert Transform, Spectral Filters and Option Pricing*, Annals of Operations Research, Vol.282(1-2):273-298. DOI:10.1007/s10479-018-2881-4. ISSN:1614-2454. [\[PDF\]](#)
35. E.Barucci, G.La Bua, D.M. (2018) *On Relative Performance, Remuneration and Risk Taking of Asset Managers*, Annals of Finance, Vol.14(4):517-545. DOI:10.1007/s10436-018-0324-5. ISSN:1614-2454. [\[PDF\]](#)
36. C.E.Phelan, D.M., G.Fusai, G.Germano (2018) *Fluctuation Identities with Continuous Monitoring and their Application to Price Barrier Options*, European Journal of Operational Research, Vol.271:210-223. DOI:10.1016/j.ejor.2018.04.016. ISSN:0377-2217. [\[PDF\]](#)
37. E.Barucci, D.M. (2016) *Asset Management, High Water Mark and Flow of Funds*, Operations Research Letters, Vol.44-5:607-611. DOI:10.1016/j.orl.2016.07.002. ISSN:0167-6377. [\[PDF\]](#)
38. S.Baccarin, D.M. (2016) *Passive Portfolio Management over a Finite Horizon with a Target Liquidation Value under Transaction Costs and Solvency Constraints*, IMA Journal of Management Mathematics, Vol.27-4:471-504. DOI:10.1093/imaman/dpv002. ISSN:1471-678X. [\[PDF\]](#)
39. G.Fusai, G.Germano, D.M. (2016) *Spitzer Identity, Wiener-Hopf Factorization and Pricing of Discretely Monitored Exotic Options*, European Journal of Operational Research, Vol.251-1:124-134. DOI:10.1016/j.ejor.2015.11.027. ISSN:0377-2217. [\[PDF\]](#).
40. R.Cerqueti, D.M., M.Ventura (2016) *Optimal Investment in Research and Development Under Uncertainty*, Journal of Optimization Theory and Applications, Vol.168-1:296-309. DOI:10.1007/s10957-015-0751-7. ISSN:0022-3239 (Print), 1573-2878 (Online). [\[PDF\]](#)
41. E.Barucci, D.M. (2015) *Risk Seeking, Non Convex Remuneration and Regime Switching*, International Journal of Theoretical and Applied Finance, Vol.18-2:1550009.1-25. DOI:10.1142/S0219024 915500090. ISSN:0219-0249 (Print), 1793-6322 (Online). [\[PDF\]](#)
42. S.Corsaro, D.M., Z.Marino (2015), *A Parallel Wavelet-based Pricing Procedure for Asian Options*, Quantitative Finance, Vol.15-1:101-113. DOI:10.1080/14697688.2014.935465. ISSN:1469-7688 (Print), 1469-7696 (Online). [\[PDF\]](#)
43. A.Cosso, D.M., C.Sgarra (2015) *American Option Valuation in a Stochastic Volatility Model with Transaction Costs*, Stochastics, Vol.87-3:518-536. DOI:10.1080/17442508.2014.989525. ISSN:1744-2508 (Print), 1744-2516 (Online). [\[PDF\]](#)
44. S.Baccarin, D.M. (2014) *Optimal Impulse Control of a Portfolio with a Fixed Transaction Cost*, Central European Journal of Operations Research, Vol.22-2:355-372. DOI 10.1007/s10100-013-0304-9. ISSN:1613-9178. [\[PDF\]](#)
45. D.Sesana, D.M., G.Fusai (2014) *Pricing Exotic Derivatives Exploiting Structure*, European Journal of Operational Research, Vol.236: 369-381. DOI:10.1016/j.ejor.2013.12.009. ISSN:0377-2217. [\[PDF\]](#)
46. E.Barucci, D.M. (2012) *Optimal Investment, Stochastic Labor Income and Retirement*, Applied Mathematics and Computation, Vol.218-9:5588-5604. DOI:10.1016/j.amc.2011.11.052. ISSN:0096-3003. [\[PDF\]](#)
47. G.Fusai, D.M., M.Marena, M.Ng (2012) *Z-Transform and Preconditioning Techniques for Option Pricing*, Quantitative Finance, Vol.12-9:1381-1394. DOI:10.1080/14697688.2010.538074. ISSN:1469-7688 (Print), 1469-7696 (Online). [\[PDF\]](#)
48. D.M., O.Reichmann, Ch.Schwab (2012) *hp-DGFEM for Kolmogorov-Fokker-Planck Equations of Multivariate Lévy Processes*, M³AS:Mathematical Models and Methods in Applied Sciences, Vol.22-1:1150005.1-37. DOI:10.1142/S0218202512005897. ISSN:0218-2025 (Print), 1793-6314 (Online). [\[PDF\]](#)

49. G.Fusai, D.M., M.Marena (2011) *Pricing Discretely Monitored Asian Options by Maturity Randomization*, SIAM Journal on Financial Mathematics, Vol.2:383-403. DOI:10.1137/09076115X, ISSN:1945-497X. [\[PDF\]](#)
50. G.Fusai, D.M., M.Marena (2010) *Option Pricing, Maturity Randomization and Distributed Computing*, Parallel Computing - Special Issue *Parallel and Distributed Computing in Finance*, Vol.36-7:403-414. DOI:10.1016/j.parco.2010.03.002, ISSN:0167-8191. [\[PDF\]](#)
51. D.M. (2009) *Stability Properties of Discontinuous Galerkin Methods in Mixed Form*, Scientifica Acta, Vol.3-1:7-12. ISSN:1973-5227 (Print), 1973-5219 (Online). [\[PDF\]](#)
52. D.M. (2008) *Stability Properties of Discontinuous Galerkin Methods for Two-Dimensional Elliptic Problems*, IMA Journal of Numerical Analysis, Vol.28-3:552-579. DOI:10.1093/imanum/drm020, ISSN:0272-4979 (Print), 1464-3642 (Online). [\[PDF\]](#)
53. D.M. (2008) *Proprietà di Stabilità per Metodi Discontinuous Galerkin in Forma Mista*, La Matematica nella Società e nella Cultura, Rivista della Unione Matematica Italiana, Serie I, Vol.I-2:295-298. ISSN:1972-7356.

Technical Reports

54. E.Barucci, Y.Lan, D.M. (2026) *Pricing and Hedging Financial Derivatives in Merger&Acquisition Deals with Price Impact*, ArXiv:2604.21581. [\[PDF\]](#)
55. E.Barucci, D.M., A.Nassigh (2025) *Sovereign Debt Default and Climate Risk*, ArXiv:2501.11552. [\[PDF\]](#)
56. D.M. (2024) *Optimal retirement in presence of stochastic labor income:a free boundary approach in an incomplete market framework*, ArXiv:2407.19190. [\[PDF\]](#)
57. P.Wojcik, M.Świtała, WK.Härdle, C.Mare, D.T.Pele, R.Bag,J. Osterrieder, A.Petukhina, D.M. (2023) *Exploring Research Visibility of the FinAI COST Action Members:a Bibliometric Analysis of Topics* SSRN:4616662.[\[PDF\]](#)
58. D.M. (2007) *Interest Rate Modelling:A MATLAB Implementation*, RePEc (Research Papers in Economics, <http://repec.org>). [\[PDF\]](#)

Conference Proceedings

59. R.G. Cestari, F.Barchi, R.Busetto, D.M., S.Formentin (2025) *Univariate Hawkes-based cryptocurrency forecasting via Limit Order Book data*, in:“2025 European Control Conference (ECC)”, Thessaloniki, Greece, pp. 1943-1948, DOI:10.23919/ECC65951.2025.11187051. [\[PDF\]](#)
60. D.M., G.Fusai, G.Germano (2012) *Pricing Credit Derivatives in a Wiener-Hopf Framework* in:“Topics in Numerical Methods for Finance”, M. Cummins, F. Murphy, J.H. Miller (Eds.), Springer Proceedings in Mathematics & Statistics, Vol.19, pp. 139-154, Springer-Verlag. ISSN 2194-1009, ISBN 978-1-4614-3432-0. [\[PDF\]](#)
61. S.Corsaro, D.M., Z.Marino (2011) *Wavelet Techniques for Option Pricing on Advanced Architectures* in:“Euro-Par 2010, Parallel Processing Workshops”, M.R.Guerracino et al.(Eds), LNCS Vol.6586, pp. 447-454, Springer-Verlag. ISSN 0302-9743, ISBN 978-3-642-21877-4. [\[PDF\]](#)
62. O.Salas, D.M., S.Rovida, G.Sacchi, S.Scacchi (2009) *The BPS preconditioner on Beowulf Cluster* in:“Revista de Matematica:Teoria y Aplicaciones” (International Journal on Mathematics:Theory and Applications) - Refereed Proceedings of the XVI International Symposium on Mathematical Methods Applied to the Sciences, Vol.XVI-1:148-158. ISSN:1409-2433.
63. M.Marena, D.M., G.Fusai (2008) *Option Pricing, Maturity Randomization and Grid Computing* in:“IEEE International Symposium on Parallel and Distributed Processing (IPDPS 2008)”, April 14-18, 2008, Miami, USA. ISSN:1530-2075, ISBN:978-1-4244-1693-6, DOI:10.1109/IPDPS.2008.4536458. [\[PDF\]](#)
64. D.M. (2007) *Mixed Discontinuous Galerkin Methods with Minimal Stabilization* in:“Communications to Simai Congress”, Vol.2. DOI:10.1685/CSC06108, ISSN:1827-9015. [\[PDF\]](#)

65. D.M. (2006) *Mixed Discontinuous Galerkin Methods with Minimal Stabilization* in: “Numerical Mathematics and Advanced Applications, Proceedings of ENUMATH 2005, the 6th European Conference on Numerical Mathematics and Advanced Applications, Santiago de Compostela, Spain, July 2005”, A.B. de Castro, D.Gómez, P.Quintela, P.Salgado (Eds.), pp.448-456, Springer-Verlag. ISBN-10:3-540-34287-7, ISBN-13:978-3-540-34287-8. [\[PDF\]](#)

Books

66. E.Barucci, D.M. (2025) *Esercizi di Finanza Quantitativa*, EGEA. ISBN/EAN:9788823889422.
67. E.Barucci, D.M., M.Nencini (2020) *Finanza Matematica - Un'introduzione all'Ingegneria Finanziaria*, EGEA. ISBN/EAN:9788823823006.
68. E.Barucci, F.Grassetti, D.M. (2020) *Finanza Matematica - Esercizi*, EGEA. ISBN/EAN:9788875342012.

Book Contributions

69. E.Barucci, F.Grassetti, D.M., D.Stocco (2022) Le attività del QFinLab-Politecnico di Milano in tema di educazione finanziaria. In *L'educazione finanziaria in Italia: stato dell'arte, sperimentazioni e prospettive* (editor:T.Agasisti), pp.129-143, Erikson. ISBN:9788859032465.
70. E.Barucci, D.Bulgarini, F.Grassetti, D.M., D.Stocco (2022) Massimizzare l'utilità attesa di un investimento. In *Matematica allo specchio. Ediz. blu*, vol.5, pp.C8-C11, Ghisetti e Corvi. ISBN 9788853806444.
71. E.Barucci, D.Bulgarini, F.Grassetti, D.M., D.Stocco (2022) Il calcolo degli interessi e il loro legame con il tempo. In *Matematica allo specchio. Ediz. blu*, Vol.Limiti, pp.C2-C5, Ghisetti e Corvi. ISBN 9788853806475.
72. E.Barucci, D.Bulgarini, F.Grassetti, D.M., D.Stocco (2022) Capitalizzazione esponenziale e interessi di un conto corrente. In *Matematica allo specchio. Ediz. blu*, vol.4 alfa, pp.C6-C9, Ghisetti e Corvi. ISBN 9788853806437.
73. E.Barucci, D.Bulgarini, F.Grassetti, D.M., D.Stocco (2022) Andamento del prezzo di un titolo attraverso il modello dell'albero binomiale. In *Matematica allo specchio. Ediz. blu*, vol.4 alfa, pp.C10-C13, Ghisetti e Corvi. ISBN 9788853806437.
74. E.Barucci, D.Bulgarini, F.Grassetti, D.M., D.Stocco (2022) Stimare la media e la varianza di rendimenti di Bitcoin e di titoli azionari. In *Matematica allo specchio. Ediz. blu*, vol.3 alfa, pp.C6-C9, Ghisetti e Corvi. ISBN 9788853806413.
75. E.Barucci, D.Bulgarini, F.Dossi, F.Grassetti, D.M. (2020) Conviene acquistare un oggetto a rate? In *Matematica allo specchio. Ediz. blu*, vol.2, pp.828-831, Ghisetti e Corvi. ISBN 9788853806291.
76. E.Barucci, D.Bulgarini, F.Dossi, F.Grassetti, D.M. (2020) Prendere soldi in prestito. In *Matematica allo specchio. Ediz. blu*, vol.2, pp.832-834, Ghisetti e Corvi. ISBN 9788853806291.
77. E.Barucci, D.Bulgarini, F.Dossi, F.Grassetti, D.M. (2020) Quanto si rischia investendo in borsa? In *Matematica allo specchio. Ediz. blu*, vol.2, pp.835-836, Ghisetti e Corvi. ISBN 9788853806291.
78. E.Barucci, D.Bulgarini, F.Dossi, D.M. (2020) A che cosa servono le percentuali? In *Matematica allo specchio. Ediz. blu*, vol.1, pp.824-825, Ghisetti e Corvi. ISBN 9788853806284.
79. E.Barucci, D.Bulgarini, F.Dossi, D.M. (2020) Il tempo è denaro. In *Matematica allo specchio. Ediz. blu*, vol.1, pp.826-828, Ghisetti e Corvi. ISBN 9788853806284.
80. E.Barucci, D.Bulgarini, F.Dossi, D.M. (2020) Il conto corrente e le carte prepagate. In *Matematica allo specchio. Ediz. blu*, vol.1, pp.829-831, Ghisetti e Corvi. ISBN 9788853806284.

Other Publications

81. D.M. (2023) *Prima Ftx, poi Binance: gli exchange crollano. E per Bitcoin e le altre cripto è un'ottima notizia*, www.huffingtonpost.it [\[HTML\]](#)

82. D.M. (2022) *Una blockchain green può anche essere sicura? Ce lo dirà Ethereum*, www.huffingtonpost.it [\[HTML\]](#)
83. D.M. (2022) *Le stablecoin non sono un rifugio sicuro. La lezione del crash di Terra e Luna*, www.huffingtonpost.it [\[HTML\]](#)
84. D.M. (2022) *Per l'euro digitale la tecnologia esiste e non è blockchain. Il progetto del Mit di Boston*, www.huffingtonpost.it [\[HTML\]](#)
85. D.M. (2022) *La blockchain divora energia. Ma una via green c'è*, www.huffingtonpost.it [\[HTML\]](#)
86. D.M. (2022) *No, con le stablecoin non ci posso ancora pagare un caffè. L'esempio di Tether*, www.huffingtonpost.it [\[HTML\]](#)
87. D.M. (2021) *Stablecoin: cosa sono e perché se ne parla (e perché c'entra Facebook)*, www.huffingtonpost.it [\[HTML\]](#)
88. D.Magno, D.M. (2021) *Ottenere fondi da enti pubblici senza avere un conto corrente? Con EmFi si può*, www.huffingtonpost.it [\[HTML\]](#)
89. D.M. (2021) *La rivoluzione parte dalla blockchain. Ecco cos'è e come funziona*, www.huffingtonpost.it [\[HTML\]](#)
90. E.Barucci, D.M. (2021) *Dopo l'attacco hacker tutti hanno guardato ai bitcoin. Ecco perché*, www.huffingtonpost.it [\[HTML\]](#)
91. E.Barucci, D.M. (2021) *BTP futura: un nuovo collocamento di lunga durata*, www.finriskalert.it [\[HTML\]](#)
92. E.Barucci, D.M. (2020) *BTP futura: un nuovo collocamento, questa volta le condizioni sono più favorevoli*, www.finriskalert.it [\[HTML\]](#)
93. E.Barucci, D.M. (2020) *Sovereign Bond-Backed Securities*, www.finriskalert.it [\[HTML\]](#)
94. E.Barucci, D.M. (2020) *Il BTP futura non è poi un grande affare*, www.finriskalert.it [\[HTML\]](#)
95. E.Barucci, D.M. (2020) *Comments on the Consultation paper by EIOPA on the revision of Solvency II*, www.finriskalert.it [\[HTML\]](#)
96. E.Barucci, D.M. (2018) *Asset management under a minimum guarantee for life insurance products*, www.finriskalert.it [\[HTML\]](#)
97. F.Ametrano, E.Barucci, D.M., S.Zanero (2016) *Response to the ESMA Discussion Paper on the Distributed Ledger Technology Applied to Securities Markets* [\[HTML\]](#)
98. E.Barucci, D.M. (2016) *Flow of Funds, High Water Mark Incentive Fees and Asset Management*, www.finriskalert.it [\[HTML\]](#)
99. M.Bonollo, D.M. (2014) *Lo Standardized Approach per Credit Counterparty Risk*, www.finriskalert.it [\[HTML\]](#)
100. M.Bonollo, D.M. (2014) *Il final draft per la Prudential Valuation (AVA)*, www.finriskalert.it [\[HTML\]](#)
101. M.Bonollo, D.M. (2014) *Prudential Valuation dei derivati (AVA)*, www.finriskalert.it [\[HTML\]](#)