Massimiliano Giuli

Curriculum

Personal Data

Nationality: Italian
Date of birth: December 12th, 1973
Place of birth: L'Aquila, Italy
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Education

Degree in Matematica: “Equaziomi di evoluzione per la finanza”, 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”, Pisa, 2002

Present Position

Assistant Professor of Metodi Matematici dell'Economia e delle Scienze Attuariali e Finanziarie (SECS-S/06)
Department of Information Engineering, Computer Science and Mathematics
University of L'Aquila, Italy

Teaching Experience

I have taught the following undergraduate courses: Financial mathematics I, Mathematical analysis I
MSc courses: Mathematical analysis II, Financial mathematics II, Risk theory
MSc courses in English Language: Mathematical economics and finance

Research Interests

Optimization
Variational inequalities
Equilibrium problems
Generalized monotonicity
Generalized convexity
Nonsmooth analysis
Financial mathematics

Conference presentations

7, mostly in international meetings

Refereeing and reviewing

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

Pubblications

Papers in refereed journals:

1. Giuli, M.: Cyclically monotone equilibrium problems and Ekeland’s principle, Decisions In Economics And Finance (2017) 1--12 doi: 10.1007/s10203-017-0188-6
2. Castellani, M., Giuli, M.: Ekeland's principle for cyclically antimonotone equilibrium problems, Nonlinear Anal. Real World Appl. 32 (2016) 213--228
3. Castellani, M., Giuli, M.: Approximate solutions of quasiequilibrium problems in Banach spaces, J. Global Optim. 64 (2016) 615--620
4. Castellani, M., Giuli, M.: Stability and existence results for quasimonotone quasivariational inequalities in finite dimensional spaces, Appl. Math. Optim. 73 (2016) 137--152
5. Castellani, M., Giuli, M.: An existence result for quasiequilibrium problems in separable Banach spaces, J. Math. Anal. Appl. 425 (2015) 85--95
6. Castellani, M., Giuli, M., Nobakhtian, S., Pappalardo M.: Local cone approximations in mathematical programming, Optimization 64 (2015) 1669--1681
7. Giuli, M.: Closedness of the solution map in quasivariational inequalities of Ky Fan type, J. Optim. Theory Appl. 158 (2013) 130--144
8. Castellani, M., Giuli, M.: Refinements of existence results for relaxed quasimonotone equilibrium problems, J. Global Optim. 57 (2013) 1213--1227
9. Castellani, M., Giuli, M.: Pseudomonotone diagonal subdifferential operators, J. Convex Anal. 20 (2013), 1--12

10. Castellani, M., Giuli, M.: A characterization of the solution set of pseudoconvex extremum problems, J. Convex Anal. 19 (2012) 113--123
11. Bigi, G., Castellani, M., Giuli, M., Panicucci, B., Pappalardo, M., Passacantando, M.: Recent advances in equilibrium problems, Quaderni di Matematica 27 (2012), 41--66
12. Castellani, M., Giuli, M.: On equivalent equilibrium problems. J. Optim. Theory Appl. 147 (2010) 157--168
13. Castellani, M., Giuli, M.: Predicting excess returns under heterogeneous trading and learning: A diffusive approach, Finance Letters 3 (2005) 12--16
14. 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)
15. 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. Barucci, E., Giuli, M., Monte, R.: Asset prices under bounded rationality and noise trading, Atti del XXIII convegno A.M.A.S.E.S (Rende, 1999), 137--152