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Current academic position:

Full Professor of Mathematical Finance (SECS-S/06 – Mathematical methods of economics, finance and actuarial sciences).

Member of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES); British Accounting & Finance Association (BAFA); International Atlantic Economic Society (IAES); American Risk & Insurance Association (ARIA); Istituto Italiano degli Attuari (IIA); Italian Order of Actuaries (ONA) License n. 1555.

Editorial Board Member, Heliyon – Elsevier.

Research areas:

Her research concerns problems at the intersection of finance, insurance and economics. Current research topics include:

- Decision Theory and Behavioral Finance.
- Accounting and economic measures of profitability.
- Assessing Model Risk.
- Financial markets in general.
- Financial Risk Management and Derivatives.
- Portfolio Selection and Asset Management.
- Risk measures: the *Farinelli-Tibiletti ratio*, a generalization of the *Sharpe ratio*.
- Insurance Economics.
- Optimal Insurance and Reinsurance.

Selected publications:

2019

1. Quattrocchio L., Tibiletti L., Uberti M. (2019) Pricing a Lease Contract in Presence of Late Payment Extra-Charges, *International Journal of Business and Management*, Vol. 14, No. 11, pp. 179-192. DOI: DOI:10.5539/ijbm.v14n11p179 http://www.ccsenet.org/journal/index.php/ijbm/article/view/0/41038

2. Farinelli, S., Tibiletti, L., (2019) Hydroassets portfolio management for intraday electricity trading from a discrete time stochastic optimization perspective, *Energy Systems*, Vol. 10, No. 1, pp 21–57 https://doi.org/10.1007/s12667-017-0258-4

3. Simonov M., Tibiletti L., (2019) Enabling Small-Scale Actors to Operate on Markets of Energy and Ancillary Services, in A. P. Mikhailov, G. B. Pronchev, and O. G. Proncheva Eds. Mathematical Modeling of Information Warfare in Techno-Social Environments, Chapter 10. pages 241-294, ISBN13: 9781522555865|ISBN10: 1522555862|EISBN13: 9781522555872, DOI: 10.4018/978-1-5225-5586-5.ch008

2018

4. Quattrocchio L., Tibiletti L., Uberti M. (2018) Early termination clauses for leasing contracts with APR cap, *International Journal of Business and Management*, Vol. 13, No. 12, pp. 290-305. DOI:10.5539/ijbm.v13n12p290 http://www.ccsenet.org/journal/index.php/ijbm/article/view/0/37561

5. Beccacece F., Tasca R., Tibiletti L. (2018). The Macaulay duration: a key indicator for the risk-adjustment in fair value. *International Journal of Business and Management*, Vol. 13, No. 12, pp. 251-260 DOI:10.5539/ijbm.v13n12p251 http://www.ccsenet.org/journal/index.php/ijbm/article/view/0/37509

6. Migliavacca A., Uberti M., Tibiletti L., Rainero C. (2018) Financial and accounting approaches in lease appraisal, *International Journal of Business and Management*, Vol. 13, No. 5, pp. 13-20. ISSN 1833-3850 E-ISSN 1833-3850 doi:10.5539/ijbm.v13n5p13 URL: https://doi.org/10.5539/ijbm.v13n5p13

7. Broccardo L., Tibiletti L., Vilpas P. (2018) A Scorecard to Detect Financial Leverage Profitability, *International Journal of Business and Management*, Vol. 13, No. 3, pp. 244-251. DOI: https://doi.org/10.5539/ijbm.v13n3p244 ISSN 1833-3850 E-ISSN 1833-8119 http://www.ccsenet.org/journal/index.php/ijbm/article/view/72603

8. Bordley R., Tibiletti L. (2018) Benchmark-based preferences make investors loss averse in bull markets and gain seeking in bear markets, *International Journal of Business and Management*; Vol. 13, No. 1; pp. 46-52. ISSN 1833-3850 E-ISSN 1833-8119 DOI: 10.5539/ijbm.v13n1p46 http://www.ccsenet.org/journal/index.php/ijbm/article/view/71544/39673

2017

9. Farinelli S., Tibiletti L. (2017) Hydroassets Portfolio Management for Intraday Electricity Trading from a Discrete Time Stochastic Optimization Perspective, *Energy Systems*, pp. 1-37 ISSN: 1868-3967 DOI: 10.1007/s12667-017-0258-4 Online ISSN 1868-3975 https://doi.org/10.1007/s12667-017-0258-4

10. Simonov M., Alfiero S., Esposito A., Tibiletti L. (2017) Inclusion Of Small-Scale Energy Users In Liberalized Energy Markets, Vol. 11(20), pp. 590- 596, *African Journal of Business Management*, ISSN 1993-8233 DOI: 10.5897/AJBM2017.8374.

11. Migliavacca A., Uberti M., Tibiletti L., Rainero C. (2017) Debt, damage and penalty in the lease agreements: an accounting driven financial calculation. SGEM 2017, ISBN 978-619-7408-15-7 / ISSN 2367-5659, Book 1, Vol 3, pp. 219-224, DOI: 10.5593/sgemsocial2017/13/S03.028

12. Cirillo M., Tibiletti L. (2017) Tailored digital wealth management: an analysis of the Italian robo-advisory market. SGEM2017 ISBN 978-619-7408-15-7 / ISSN 2367-5659, Book 1, Vol 3, pp. 559-564 DOI: 10.5593/sgemsocial2017/13/S03.070

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15. Farinelli S., Tibiletti L. (2017) Portfolio Management and Stochastic Optimization in Discrete Time: An Application to Intraday Electricity Trading and Water Values for Hydroassets. In: Doerner K., Ljubic I., Pflug G., Tragler G. (eds) *Operations Research* (GOR Gesellschaft für Operations Research). Part XI Energy,

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18. Farinelli S., Tibiletti L. (2016) Financial Leverage in Multi-period Appraisal: Do ROE and APV Move in the Same Direction?, presented at *Annual Conference of British Accounting & Finance Association (BAFA),* University of Bath (UK) March 21-23, 2016..

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20. Migliavacca A., Puddu L., Tibiletti L., Uberti M. (2016) A Multi-Disciplinary Financial and Accounting Framework to Outstanding Debt Assessment and Default for Lease Agreement, in *Risk management: perspectives and open issues. A multi-disciplinary approach* (ed. V. Cantino, P. De Vincentiis, G. Racca), Mac Graw Hill Education, London, 407-417, ISBN 9780077180171

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