Curriculum Vitae

INFORMAZIONI PERSONALI

Nome ANNALISA
Cognome RUSSINO
Recapiti Edificio 13, Dip. SEAS, Tel. 091 23895 369

Telefono 333-6937818
E-mail annalisa.russino@unipa.it

FORMAZIONE TITOLI

Annalisa Russino, after the B.A. In Economics, University of Palermo, Italy, in 1990 gets the Master in Public Economics (Formez, Naples, Italy) and in 1995 obtains the Master of Science in Management from INSEAD, Fontainebleau, France, where she attends the first two years of the Ph. D. in Decision Sciences. In 1999 she transfers to the Ph. D. in Finance at the A.B. Freeman School of Business, Tulane University, New Orleans, USA, where in 1999 she is Teaching Assistant, in 2000 Adjunct Professor, and in 2000 she passes the Qualifying Exams. At the end of 2001 she transfers to the Economic Faculty, University of Palermo, first as Adjunct Professor, in 2002 as Research Assistant, and from 2004 as Assistant Professor in the scientific sector SECS-S/06. From 2008 she is tenured Assistant Professor

ATTIVITA' DIDATTICA

Facoltà di Economia, Palermo:

Matematica Finanziaria 2

Matematica per la Finanza

Matematica per L'Economia e la Finanza

Mathematics for Economics and Finance

Facoltà di Ingegneria, Palermo:

Master Universitario in Metodi Quantitativi e Strategie Operative nella Gestione del Rischio Finanziario., Modulo 1: Teoria della struttura del capitale; Modulo 2: Metodi per la valutazione delle aziende

Master universitario in Project Management Imprese Edili, Modulo: Project Financing

Facoltà di Scienze della Formazione, Palermo:

Economia Politica

Facoltà di Giurisprudenza, Palermo:

Politica Economica Europea

A.B. Freeman School of Business, Tulane University New Orleans, USA:

Cases in Financial Management.

RICERCHE FINANZIATE

PRIN 2002; Coordinatore nazionale: Maria Bertocchi; Titolo progetto: Modelli ed Algoritmi per la Selezione di Portafogli Bancari ed Assicurativi. Durata:24 mesi

PRIN 2004; Coordinatore nazionale: Andrea Consiglio; Titolo progetto: Modelli per la dinamica dei prezzi di titoli finanziari: aspetti istituzionali ed ipotesi comportamentali in un ottica agent-based. Durata:24 mesi

PRIN 2007; Coordinatore nazionale: Paolo Pellizzari; Titolo progetto: Modelli di Apprendimento e Decisionali in un Mercato Artificiale di Tipo Order-Driven.
Durata:24 mesi

PUBBLICAZIONE

Pubblicazioni

2009 - Contributo in volume (Capitolo o Saggio)
CATANESE E, CONSIGLIO A, LACAGNINA V, RUSSINO A (2009). ASSET RETURN DYNAMICS UNDER ALTERNATIVE LEARNING SCHEMES. In: Artificial Economics: The Generative Method in Economics. LECTURE NOTES IN ECONOMICS AND MATHEMATICAL SYSTEMS, vol. 631, p. 211-222, BERLIN HEIDELBERG:Springer-Verlag, ISBN: 978-3-642-02955-4, ISSN: 0075-8442, doi: 10.1007/978-3-642-02956-1

2007 - Articolo in rivista
CONSIGLIO A, RUSSINO A (2007). How Does Learning Affect Market Liquidity? A Simulation Analysis of a Double-Auction Financial Market with Portfolio Traders. JOURNAL OF ECONOMIC DYNAMICS & CONTROL, vol. 31, p. 1910-1937, ISSN: 0165-1889

2006 - Contributo in volume (Capitolo o Saggio)
A. CONSIGLIO, V. LACAGNINA, RUSSINO A (2006). The dynamics of quote prices in an artificial market with learning effects. In: Advances in Artificial Economics: The Economy as Complex Dynamic System. LECTURE NOTES IN ECONOMICS AND MATHEMATICAL SYSTEMS, vol. 584, p. 63-75, BERLIN HEIDELBERG:Springer-Verlag, ISBN: 978-3540372479, ISSN: 0075-8442, doi: 10.1007/3-540-37249-0

2006 - Contributo in volume (Capitolo o Saggio)
CONSIGLIO A, LACAGNINA V, RUSSINO A (2006). Learning and the Price Dynamics of a Double-Auction Financial Market with Portfoilio Traders. In: Artificial Economics: Agent-Based methods in Finance, Game Theory, and Their Applications. LECTURE NOTES IN ECONOMICS AND MATHEMATICAL SYSTEMS, vol. 564, p. 215-226, BERLIN HEIDELBERG:Springer-Verlag, ISBN: 978-3540285786, ISSN: 0075-8442, doi: 10.1007/3-540-28547-418

2005 - Articolo in rivista
CONSIGLIO A, LACAGNINA V, RUSSINO A (2005). A Simulation Analysis of the Microstructure of an Order Driven Financial Market with Multiple Securities and Portfolio Choices. QUANTITATIVE FINANCE, vol. 5 (1), p. 71-87, ISSN: 1469-7688, doi: 10.1080/14697680500041437

2004 - Articolo in rivista
CANTALE S, RUSSINO A (2004). Putable Common Stock. JOURNAL OF CORPORATE FINANCE, vol. 10, p. 753-775, ISSN: 0929-1199

Working Papers

2003, “A Model of Takeovers with Asymmetric Information”, LEFIM working paper, presented at the XXVII AMASES Conference, Cagliari, September 2003

2003, “The Flowers Industries’ Case: Pricing of a Callable Convertible Bond”, LEFIM working paper

2002 , “Market Segmentation, Corporate Control, and Foreign Listing”, with S. Cantale (A.B. Freeman School of Business) and A. Bris (Yale School of Management), working paper

ATTIVITA' SCIENTIFICHE

Member of the Scientific Committee of Artificial Economics Conference from 2009 to 2011

Referee for the following journals: Eastern Economic Journal, Journal of Artificial Societies and Social Simulation, European Journal of Operational Research, AUCO Czech Economic Review, Journal of Economic Interaction and Coordination.

AMBITI DI RICERCA

Corporate Finance, Corporate Valuation, Credit risk, Artificial Financial Markets, Financial Development and Inequality