

**DOMENICO CUOCO**  
**CURRICULUM VITAE**  
**March 2025**

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**Personal**

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Citizenship: Italian  
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**Education**

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1994 University of California at Berkeley, Berkeley  
Ph.D. (Finance)  
1992 University of California at Berkeley, Berkeley  
M.B.A.  
1987 Libera Università Internazionale degli Studi Sociali, Rome, Italy  
B.A. (Business and Economics)

**Professional Experience**

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2000- The Wharton School, University of Pennsylvania, Philadelphia  
Associate Professor of Finance  
1994-2000 The Wharton School, University of Pennsylvania, Philadelphia  
Assistant Professor of Finance  
1987-1989 Bank of Italy, Rome, Italy  
Economist - Economic Research Department

## Articles in Refereed Journals

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- “Equilibrium Prices in the Presence of Delegated Portfolio Management”, *Journal of Financial Economics*, forthcoming (2011).
- “Optimal Dynamic Trading Strategies with Risk Limits” (with H. He and S. Isaenko), *Operations Research*, 56 (2008), 358-368.
- “An Analysis of VaR-based Capital Requirements” (with H. Liu), *Journal of Financial Intermediation*, 15 (2006), 362-394.
- “Dynamic Aggregation and Computation of Equilibria in Finite-Dimensional Economies with Incomplete Financial Markets” (with H. He), *Annals of Economics and Finance*, 2 (2001), 265-296.
- “On the Recoverability of Preferences and Beliefs” (with F. Zapatero), *Review of Financial Studies*, 13 (2000), 417-431.
- “A Martingale Characterization of Consumption Choices and Hedging Costs with Margin Requirements” (with H. Liu), *Mathematical Finance* 10 (2000), 355-385.
- “Optimal Consumption of a Divisible Durable Good” (with H. Liu), *Journal of Economic Dynamics & Control* 24 (2000), 561-613.
- “An Equilibrium Model with Restricted Stock Market Participation” (with S. Basak), *Review of Financial Studies* 11 (1998), 309-341.
- “Optimal Consumption Choices for a ‘Large’ Investor” (with J. Cvitanic), *Journal of Economic Dynamics & Control* 22 (1998), 401-436.
- “Optimal Consumption and Equilibrium Prices with Portfolio Constraints and Stochastic Income”, *Journal of Economic Theory* 72 (1997), 33-73.
- “Term Structure Estimation Using the CIR Model: The Case of Italian Treasury Bonds” (with E. Barone and E. Zautzik), *Journal of Fixed Income* 1 (1991), 87-95.
- “The Italian Market for ‘Premium Contracts’. An Application of Option Pricing Theory” (with E. Barone), *Journal of Banking and Finance* 13 (1989), 709-745.

## Chapters in Edited Books

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- “Securities Markets” (in Italian, with E. Barone), in: F. Cotula (ed.), *Monetary Policy in Italy*, Bologna, Il Mulino (1989), 289-339.

# DOMENICO CUOCO

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## **Professional Services and Activities**

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National Bureau of Economic Research, Faculty Research Fellow (2001-2008)

Associate Editor of:

*Mathematical Finance* (2002-2018)

*Finance & Stochastics* (2002-2008)

*Decisions in Economics and Finance* (2001-2007)

*Review of Financial Studies* (1998-2001)

*Journal of Economic Theory* (1997-2002)

Member of the Program Committees for:

The Annual Western Finance Association Meeting (1997-2007)

The Annual European Finance Association Meeting (2000-2004)

The Annual American Finance Association Meeting (2000, 2002)

## **Awards**

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University of Pennsylvania MBA Excellence in Teaching Award (2010)

FAME Best Paper Award (2002)

University of Pennsylvania Outstanding Teaching Award (2001)

Geewax, Terker Prize in Investment Research (1998)

University of Pennsylvania's Greek System Outstanding Professor Award (1996)