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Education

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

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

"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

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

Professional Services and Activities

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

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)