

TRANSCRIPTS OF THE SELECTING COMMITTEE FOR THE COMPETITION FOR N. 1 "CONTRATTO DI DIRITTO PRIVATO DI LAVORO AUTONOMO A TEMPO DETERMINATO" POSITION OF "LECTURER" for the "settore concorsuale 13/D4 METODI MATEMATICI DELL' ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE" in the Dept. of Finance UNIVERSITÀ COMMERCIALE "LUIGI BOCCONI" OF MILAN

Transcript n. 2 – Teaching exam and overall evaluations.

On 29/06/2021 at 9:00 AM the selection committee met online for the comparative evaluation and selection of n. 1 "contratto di diritto privato di lavoro autonomo a tempo determinato di "Lecturer" presso il Dipartimento di Finanza per il settore concorsuale 13/D4 METODI MATEMATICI DELL' ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE, settore scientifico - disciplinare SECS-S/06 Metodi matematici dell' Economia e delle Scienze attuariali e Finanziarie", the call for applications was issued by Università Luigi Bocconi on 18/05/2021 prot. n. 15094.

Participants, as components of the committee:

- Prof. Fulvio Ortu, Full Professor
- Prof. Anna Battauz, Associate professor, Secretary of the committee
- Prof. Francesco Corielli, Associate Professor

Paola Simoncini participates to the first part of the meeting.

Prof. Fulvio Ortu is the President of the committee.

According to the evaluation at the end of the June 22nd meeting, the following candidate is admitted to the exam

- Dott. Francesco Rotondi, summoned at 9:00 AM

At 9:00 AM the candidate dott. Francesco Rotondi is present and sustains the teaching exam in English.

To the candidate Francesco Rotondi, in the remote meeting of June 28th at 8:00 AM with Faculty and Staff Administration (Recruiting Office) of Università Bocconi, as in art. 4 of the Call for applications, were proposed 5 topics in closed envelopes. The five topics are:

- 1. Complete One-Period Markets**
- 2. Dynamically Complete Multi-period Markets**
- 3. No-arbitrage Valuation in the Multi-period Case**
- 4. The Black-Scholes Model**

5. Stochastic Differential Equations and Ito Formula

The candidate selected envelopes 1-3-4 and choose the topic:

4: The Black-Scholes Model

The Committee, after the exam, rules as follows:

"The candidate exposition of the chosen topic was clear and precise.

He complemented the lecture with useful Excel examples.

He replied in an exhaustive way to questions by the committee.

The overall evaluation is fully positive".

Based on this evaluation, after discussion, the committee unanimously proposes to assign the Lecturer contract lasting 3 years (renewable) at the Finance Department to Dott. Francesco Rotondi, born in San Donà di Piave (Venice, Italy) August 21st 1991.

The Contract starts September 1st 2021.

The Committee adjourns at 09:45 AM.

Read, approved and signed,

The Selection Committee



Prof. Fulvio Ortu, Presidente



Prof.ssa Anna Battauz, Segretario

A handwritten signature in black ink, consisting of a large, stylized initial 'F' followed by a cursive 'C' and a small flourish.

Prof. Francesco Corielli, Membro