

CV Tiziano De Angelis (September 2021)

Personal details

Family name, first name: De Angelis, Tiziano;

Researcher ID: ORCID: [0000-0002-0164-7936](https://orcid.org/0000-0002-0164-7936), Scopus: [22949951000](https://scopus.com/authorid/22949951000)

Office: School of Management and Economics, University of Turin,

Education

17 Feb 2012: PhD in *Mathematics for Economic-Financial Applications*, "Sapienza" University of Rome

6 Apr 2009: MSc in *Analysis of Risk-Management for Insurance Companies*,
"Sapienza" University of Rome (cum Laude)

28 May 2007: MSc in Physics from "Sapienza" University of Rome (cum Laude)

1 Mar 2005: BSc in Physics from "Sapienza" University of Rome (cum Laude)

Employment

Apr 2021 - : Collegio Carlo Alberto Affiliate

Nov 2020 - : Associate Professor in Probability and Statistics,
School of Management and Economics, Dept. ESOMAS, University of Turin

Nov 2020 - : Visiting Academic (unpaid), School of Mathematics, University of Leeds

Sep 2015 - Oct 2020: Lecturer in Financial/Actuarial Mathematics,
School of Mathematics, University of Leeds

Feb 2013 - Aug 2015: EPSRC Post Doctoral Research Associate,
School of Mathematics, University of Manchester

Feb 2012 - Jan 2013: Visiting postdoctoral researcher,
School of Mathematics, University of Manchester

Professional qualifications

May 2021: Italian qualification as full professor in "Mathematical Analysis, Probability and Mathematical Statistics" (Abilitazione Scientifica Nazionale per il settore 01/A3)

Nov 2020: Italian qualification as full professor in "Mathematical Methods for Economics, Finance and Actuarial Sciences" (Abilitazione Scientifica Nazionale settore 13/D4)

External Funding.

Sep 2019: (PI) SMRI International Visitor Program, University of Sydney, Australia (AUD7,000)

Feb 2019: (Co-PI w. P. Tankov and O.D.A. Zerbib) Project: '*Greening companies' practices through optimal environmental investing*', funded by Europlace Institute of Finance (EUR10,000)

Jan 2018: EPSRC First Grant EP/R021201/1 (sole PI); Project: '*A probabilistic toolkit to study regularity of free boundaries in stochastic optimal control*' (GBP125,000)

Oct 2017: (Co-PI w. J. Palczewski) Funds for a research week on '*Stochastic control and games under ambiguity*', granted by Isaac Newton Institute (GBP5,000)

Jan 2017: (Co-PI w. J. Palczewski) Funds a research week on '*Stopping games with ambiguity-averse players*', granted by Heilbronn Institute for Mathematical Research (GBP7,000)

Nov 2016: (PI) 'Visiting Professor Fund', LUISS Guido Carli, University of Rome, Italy (EUR2,500)

2015/16: Co-I in the research projects:

Stochastic continuous time models for pension planning, Progetto di Ateneo C26A14HXBR, Sapienza Univ. of Rome (EUR3,500)

Tax evasion, corruption and inequality: quantitative models, empirical evidence and corrective policies, Progetto di Ateneo C26H159TJS, Sapienza Univ. of Rome (EUR20,000)

May 2013: (PI) Funds for 1-month research visit at Hausdorff Research Institute for Mathematics, University of Bonn (EUR2,400)

Feb 2012: (PI) *Borsa di perfezionamento all'estero*, 12-month research fellowship, granted by Dept. of Mathematics, "Sapienza" University of Rome (EUR15,480)

Other Funding.

Jan 2018: (Co-PI w. J. Palczewski) Funds for conference on *Stochastic Control, Ambiguity and Games*, granted by School of Mathematics, University of Leeds (GBP6,675)

Mar 2017: (Co-PI w. J. Palczewski) Funds for conference *Stochastic Control, Ambiguity and Games*, granted by School of Mathematics, University of Leeds (GBP4,500)

Jun 2016: (Co-PI w. A. Veretennikov) Funds for conference *Stochastic Analysis of Dynamical Systems, Stochastic Control and Games*, granted by School of Mathematics, University of Leeds (GBP6,000)

Organization of scientific meetings

Jul 2021: (with J. Palczewski) Collegio Carlo Alberto workshop ‘*Stochastic games with partial and asymmetric information*’

Dec 2020: (with A.M.G. Cox, K. Glau, N. Freeman) RSS workshop ‘*Data analysis and stochastic control: where do statistics and applied probability come together?*’

Nov 2020: (with R. Dumitrescu, Y. Kitapbayev, M. Zhitlukhin) Online seminar series on ‘*Optimal stopping and related topics*’ (<https://sites.google.com/view/optimalstopping/home>)

Sep 2020: Conference: ‘*Mathematics and economics of climate risk*’, Collège de France, Paris (with J.-F. Chassagneux, P. Tankov and O.D. Zerbib) (postponed due to COVID-19)

July 2020: Member of the organising committee of the *162nd European Study Group with Industry*, University of Leeds

Jan 2020: 1-week winter school on *Theory and Practice of Optimal Stopping and Free Boundary Problems*, School of Mathematics, University of Leeds

Nov 2019: 2nd Leeds-Liverpool workshop on Applied Probability (1-day), School of Mathematics, University of Leeds

Jul 2019: (with L. Campi & G. Ferrari) Organiser of 3 sessions at the *2nd Italian Meeting on Probability and Mathematical Statistics*

Apr 2019: (with J. Palczewski) 2nd Leeds conference + research week on ‘*Stochastic Control and Games under Ambiguity*’, School of Mathematics, University of Leeds

Jul 2018: (with G. Ferrari & S. Federico) Organiser of 2 sessions on *Optimal stopping, singular and impulse control and their applications* at the 14th Viennese Conference on Optimal Control and Dynamic Games

Sep 2017: (with J. Palczewski) 1st Leeds conference ‘*Stochastic Control, Ambiguity and Games*’ + Research Week on ‘*Stopping Games for Ambiguity-Averse Players*’, School of Mathematics, University of Leeds

Apr 2017: (with M. López-García) Probability in the North-East (1 day) conference ‘*Interdisciplinary aspects of stochastic processes: health & disease and finance*’, School of Mathematics, University of Leeds

Oct 2016: (with A. Veretennikov) Conference ‘*Stochastic Analysis of Dynamical Systems, Stochastic Control and Games*’, School of Mathematics, University of Leeds

Feb 2013: (with M.B. Chiarolla, G. Ferrari, G. Stabile) workshop on ‘*Free-boundary Problems, Optimal Stopping and the Commodity Market*’, Sapienza University of Rome

Committees

Sep 2021 - : Board member PhD programme “Modelling and Engineering Risk and Complexity” at Scuola Superiore Meridionale (“Collegio dei docenti di dottorato”)

Sep 2020 - : External Examiner for the MSc programme in “Mathematics and Finance” at Imperial College London

Sep 2019 - : External Examiner for the MSc programme in “Quantitative Finance and Mathematics” at Heriot-Watt University of Edinburgh

Jan 2019 - : Committee member of the ‘Applied Probability Section’ of the Royal Statistical Society

Research Interests.

Optimal stopping, singular stochastic control, free-boundary problems, stochastic games, mathematical finance

Referee Activity.

I am referee for the journals: *Annals of Probability*, *Annals of Applied Probability*, *Probability Theory and Related Fields*, *SIAM Journal on Control and Optimization*, *SIAM Journal on Financial Mathematics*, *Mathematical Finance*, *Mathematics of Operations Research*, *Electronic Journal of Probability*, *Stochastic Processes and Their Applications*, *Journal of Applied Probability*, *Applied Mathematics & Optimization*, *International Journal of Theoretical and Applied Finance*, *Mathematics and Financial Economics* (Springer), *Stochastics*, *Statistics & Probability Letters*, *Mathematical Methods of Operations Research*.

I am also a referee for EPSRC grants, for the Italian PRIN (Research Projects of National Interest) and for the Italian VQR (evaluation of research quality in Italian Universities)

Plenary talks

June 2018: A Symposium on Optimal Stopping, Rice University, Houston, TX (US)

May 2018: Byrne Workshop on Stochastic Analysis in Finance and Insurance, University of Michigan, Ann Arbor (US)

Invited talks to conferences

July 2020: *Conference* – SIAM Annual Meeting 2020, Toronto (minisymposium: Stochastic Games), invited by M. Ludkovski (Univ. of California) and R. Sircar (Princeton)

July 2020: *Conference* – Advances in stochastic control and optimal stopping with applications in Economics and Finance, CIRM Luminy (Marseilles, France) - *Fully funded*

July 2019: *Workshop* – Equilibria in Markets, Strategic Interactions, and Complex Systems, ZiF Centre, Bielefeld - *Fully funded*

July 2019: *Conference* – International Congress on Industrial and Applied Mathematics, University of Valencia (minisymposium: Stochastic Differential Equations and Applications in Physics and Finance)

Dec 2017: *Workshop* – Optimal stopping in complex environments, IMW University of Bielefeld, Germany

Sep 2017: *Conference* – SIAM-LMS conference on Mathematical Modelling in Finance, Imperial College, London - *Fully funded*

July 2017: Inaugural Conference of the Centre for Mathematical Research in Economics and Finance, University of Manchester - *Fully funded*

March 2016: *Workshop* – Skorokhod embeddings, martingale optimal transport and applications, University of Oxford - *Fully funded*

Jul 2015: *Workshop* – Strategic Aspects of Optimal Stopping and Control in Economics and Finance, University of Bielefeld, Germany - *Fully funded*

May 2015: *Workshop* – 13th Viennese workshop on Optimal Control and Dynamic Games, TU Vienna (special session Optimal Control in Finite and Infinite Dimensions and Application to Economics)

May 2014: *Conference* – SIAM Optimization 2014, San Diego – minisymposium Stochastic Optimal Control and Applications

Selected invited talks to seminar series

June 2021: Politecnico di Torino (online): DISMA seminar series

Apr 2021: ETH Zurich (online):

“Talks in Financial and Insurance Mathematics”

Mar 2021: University of Sydney (online)

Dec 2020: University Carlos III of Madrid (online)

Oct 2020: FiME seminar series at Institut Henri Poincaré (Paris - online)

Jan 2020: Scuola Normale Superiore di Pisa seminar series:

“Probability and Quantitative Finance”

Dec 2019: Toulouse School of Economics

Nov 2019: Berlin research seminar series:

“Stochastic Analysis and Stochastics of Financial Markets”

Oct 2019: Queen Mary university of London

May 2019: University of Bologna

Apr 2019: University of Turin

Nov 2018: ENSAE ParisTech, Paris

Nov 2018: Department of Statistics, London School of Economics

Oct 2018: School of Mathematics, University of York

Oct 2018: Department to Statistics, University of Warwick

Dec 2017: Department of Mathematics, Queen Mary University of London

March 2017: Department of Mathematics, King’s College, London

Nov 2016: Department of Statistics, University of Warwick

Feb 2013: Department of Mathematical Sciences, University of Bath

Oct 2012: (CAKE talks) Centre for Mathematical Sciences (CMS) of Cambridge

May 2012: Friedrich-Schiller University of Jena, Department of Mathematics and Computer Science

Nov 2011: University of Vienna, Department of Mathematics

Selected contributed talks

- Sep 2018:** *Workshop* – BSDEs, Information and McVlasov Equations, University of Leeds
March 2017: *Workshop* – Stochastic Models and Control, University of Trier
Jul 2015: *Conference* – 38th Conference on Stochastic Processes and Their Applications, University of Oxford
May 2015: *Workshop* – Optimal Stopping and Applications, University of Torino
March 2015: *Workshop* – Stochastic Analysis, Controlled Dynamical Systems and Applications, University of Jena
Sep 2014: *Conference* – Stochastics of Environmental and Financial Economics, Oslo
Jun 2013: 6th AMaMeF and Banach Center Conference - Advances in Mathematics of Finance, Warsaw
Aug 2012: 5th European Summer School in Financial Mathematics, École Polytechnique-Paris

Academic visits.

- March 2020:** Visit to University of Paris Diderot (1 week fully funded), invited by R. Aïd (postponed due to COVID-19).
Jan 2020: Visit to Scuola Normale Superiore di Pisa (1 week), invited by G. Livieri and M. Ghio.
Dec 2020: Visit to Toulouse School of Economics (1 week funded by EPSRC EP/R021201/1), invited by S. Villeneuve
Nov 2019: Visit to ENSAE ParisTech (1 week funded by EPSRC EP/R021201/1), invited by P. Tankov.
Oct 2019: Visit to Queen Mary University of London and London School of Economics (1 week funded by EPSRC EP/R021201/1), invited by N. Rodosthenous and L. Campi.
Sep 2019: Visit to University of Uppsala (1 week funded by EPSRC EP/R021201/1), invited by E. Ekström.
Jul 2019: Visit to ENSAE ParisTech (1 week funded by EPSRC EP/R021201/1), invited by P. Tankov.
May 2019: Visit to University of Bath (1 week funded by EPSRC EP/R021201/1), invited by A. Cox.
Jan 2019: Visit to Isaac Newton Institute (2 weeks partly funded) for the programme *Mathematics of Energy Systems*.
Dec 2018: Visit to University of Uppsala (1 week partly funded by EPSRC EP/R021201/1), invited by E. Ekström.
Nov 2018: Visit to ENSAE ParisTech (1 week fully funded), invited by P. Tankov.
Oct 2018: Visit to University of Bath (1 week funded by EPSRC EP/R021201/1), invited by A. Cox.
May 2018: Visit to ETH Zurich (1 week funded by EPSRC EP/R021201/1), invited by M. Soner.
March 2018: Visit to University of Uppsala (1 week fully funded), invited by E. Ekström.
Nov 2017: Visit to Rice University, Houston, TX (2 weeks fully funded) invited by P. Ernst.
Nov 2016: Visiting Professor (1 month fully funded) at LUISS University of Rome, Italy, invited by F. Gozzi.
Sep 2016: Visit to University of Bielefeld (1 week fully funded), invited by G. Ferrari.
July 2016: Visit to University of Le Mans (2 weeks fully funded), invited by S. Hamadene.
June 2016: Visit to University of Uppsala (1 week fully funded), invited by E. Ekström.
Sep 2015: Visit to Toulouse School of Economics (2 weeks fully funded), invited by C. Grün.
May 2013: Visit to Hausdorff Research Institute for Mathematics (HIM), University of Bonn in the framework of the Trimester Program “Stochastic Dynamics in Economics and Finance” (1 month fully funded).

PhD Students

- 2020 – ongoing:** J. Smith (lead supervisor). *Project:* Optimal stopping models for economics and finance
2019 – ongoing: A. Bovo (lead supervisor). *Project:* PDE methods for controller/stopper games
2018 – 2021: External PhD supervisor of A. Milazzo (Imperial College). *Project:* Stochastic control with discretionary stopping
2017 – ongoing: C. Cai (lead supervisor). *Project:* Constrained optimal hedging problems in finance
2017 – 2021: N. Merkulov (co-supervisor). *Project:* Equilibria in Dynkin (stopping) games
2016 – 2020: J. Anquandah (lead supervisor). *Project:* Stochastic models for unemployment insurance

PhD Examiner Role

- Feb 2021:** External examiner PhD thesis H. Sun (University of Warwick)
Nov 2020: External examiner PhD thesis J.M. Pedraza Ramirez (London School of Economics)

Jan 2020: External examiner PhD thesis M. Brachetta (University of Chieti-Pescara)

Oct 2019: External examiner PhD thesis Q. Zeng (University of Warwick)

Apr 2019: External examiner PhD thesis of A. Tiplea (University of Sidney)

June 2018: Internal examiner PhD thesis of Z. He (University of Leeds)

Teaching

2021-2022: Course leader for *Probability* at Collegio Carlo Alberto (Turin) and lecturer for *Mathematics for Finance and Probability and Statistics* at ESOMAS (Univ. of Turin). Lecturer for *Stochastic Differential Equations and Singular Stochastic Control* at Scuola Superiore Meridionale.

2020-2021: Course leader for *Measure Theory* at Collegio Carlo Alberto (Turin) and lecturer for *Probability and Statistics* at ESOMAS (Univ. of Turin). Lecturer for *Stochastic Differential Equations and Singular Stochastic Control* at Scuola Superiore Meridionale.

2015-2020: Module leader for *Financial Mathematics I* (300+ students per year), tutor for *Financial Mathematics II & III*, supervisor of 6 BSc projects and 3 MSc dissertations each year; (2016-2018) coordinator MSc dissertations in Financial Mathematics (my role included coordinating work of 8-10 academic supervisors each year); I designed the (level 5) level 3 module(s) (Advanced) Stochastic Calculus for Finance (MATH3734 and MATH5734); (2015-2017) supervisor of 6 Year-in-Industry projects (students on 1-year industrial placement).

Further PG and PGR supervision.

Sep 2019: Co-supervisor MSc Thesis of V. Pieropan (University of Trento)

May 2019: Co-supervisor 12-week MSc research-project of C. Michon (ENSTA Paris-Tech)

May 2018: Co-supervisor 12-week MSc research-project of M. Germain (ENSTA Paris-Tech)

Oct 2017: Supervisor MSc Thesis in Mathematics of F. Capellini (University "Statale" of Milano)

May 2016: Supervisor 12-week MSc research-project of I. El Hanafi (ENSTA Paris-Tech)

May 2015: Supervisor 12-week MSc research-project of D. Louvet (ENSTA Paris-Tech)

May 2014: Supervisor 12-week MSc research-project of G. Baccari (ENSTA Paris-Tech)

Personal Development.

May 2018: Leeds Academic Development (Online) - "Role of the Internal Examiner"

Apr 2017: Leeds SDDU Training - "Recruiting and supervising PGRs"

Sept 2016: HEA training - "New to teaching in STEM: Maths, Stats, Operational Res.", University of Greenwich

Jan 2016: Leeds SDDU Training - "Lecturing for researched based learning"

2014-2015: Organisation of the *Career Development Forum's* meetings in the School of Mathematics of the University of Manchester

List of publications by Tiziano De Angelis

September 2021

Accepted and published papers

1. BANDINI, E., DA ANGELIS, T., FERRARI, G., GOZZI, F. (2021)
Optimal dividend payout under stochastic discounting.
To appear in **Math. Finance**.
arXiv:2005.11538.
2. DE ANGELIS, T., MERKULOV, N., PALCZEWSKI, J. (2021)
On the value of non-Markovian Dynkin games with partial and asymmetric information.
To appear in **Ann. Appl. Probab.**
arXiv: 2007.10643.
3. COLANERI, K., DE ANGELIS, T. (2021).
A class of recursive optimal stopping problems with applications to stock trading.
To appear in **Math. Oper. Res.**
arXiv:1905.02650.
4. CAI, C., DE ANGELIS, T., PALCZEWSKI, J. (2021).
Optimal hedging of a perpetual American put with a single trade.
SIAM J. Fin. Math. 12 (2), 823-866.
5. DE ANGELIS, T., EKSTRÖM, E., GLOVER, K. (2020)
Dynkin games with incomplete and asymmetric information.
To appear in **Math. Oper. Res.**
arXiv: 1810.07674.
6. DE ANGELIS, T., EKSTRÖM, E. (2020).
Playing with ghosts in a Dynkin game.
Stoch. Process. Appl. 130, 6133-6156.
7. DE ANGELIS, T., MILAZZO, A. (2020).
Optimal stopping for the exponential of a Brownian bridge.
J. Appl. Probab. 57 (1), 361-384.
8. DE ANGELIS, T. (2020).
Optimal dividends with partial information and stopping of a degenerate reflecting diffusion.
Finance Stoch. 24(1), 71-123.
9. DE ANGELIS, T., GENSBITTEL, F., VILLENEUVE, S. (2019).
A Dynkin game on assets with incomplete information on the return.
Math. Oper. Res. 46 (1), 28-60.
10. DE ANGELIS, T., PESKIR, G. (2019).
Global C1 Regularity of the Value Function in Optimal Stopping Problems.
Ann. Appl. Probab. 30(3), 1007-1031.
11. DE ANGELIS, T., STABILE G. (2019).
On Lipschitz continuous optimal stopping boundaries.
SIAM J. Control Optim. 57(1), 402-436.
12. DE ANGELIS, T., STABILE G. (2019).
On the free boundary of an annuity purchase.
Finance Stoch. 23, pp. 97-137.
13. DE ANGELIS, T., FERRARI, G. (2018).
Stochastic nonzero-sum games: a new connection between singular control and optimal stopping.
Adv. Appl. Probab. 50 (2), pp. 347-372.

14. DE ANGELIS, T., FERRARI, G., MORIARTY, J. (2018).
A solvable two-dimensional degenerate singular stochastic control problem with non convex costs.
Math. Oper. Res. (DOI) 10.1287/moor.2018.0934.
15. DE ANGELIS, T., FERRARI, G., MORIARTY, J. (2018).
Nash equilibria of threshold type for two-player nonzero-sum games of stopping.
Ann. Appl. Probab. 28 (1), pp. 112-147.
16. DE ANGELIS, T. (2018).
From optimal stopping boundaries to Rost's reversed barriers and the Skorokhod embedding.
Ann. Inst. Henri Poincaré (B) Probab. Stat. 54 (2), pp. 1098-1133
17. DE ANGELIS, T., FERRARI, G., MARTYR, R., MORIARTY, J. (2017).
Optimal entry to an irreversible investment plan with non convex costs.
Math. Financ. Econ. 11 (4), pp. 423-454
18. DE ANGELIS, T., KITAPBAYEV, Y. (2017).
On the optimal exercise boundaries of swing put options.
Math. Oper. Res. 43 (1), pp. 252-274
19. DE ANGELIS, T., EKSTRÖM, E. (2017).
The dividend problem with a finite horizon.
Ann. Appl. Probab. 27 (6), pp. 352-3546.
20. DE ANGELIS, T., KITAPBAYEV, Y. (2017).
Integral equations for Rost's reversed barriers: existence and uniqueness results.
Stoch. Process. Appl. 127, pp. 3447-3464.
21. DE ANGELIS, T., PESKIR, G. (2016).
Optimal prediction of resistance and support levels.
Appl. Math. Finance 23 (6), pp. 465-483.
22. DE ANGELIS, T., FEDERICO, S., FERRARI, G. (2016).
On the optimal boundary of a three-dimensional singular stochastic control problem arising in irreversible investment.
Math. Oper. Res. 42 (4), pp. 1135-1161
23. CHIAROLLA, M.B., DE ANGELIS, T. (2016).
Optimal stopping of a Hilbert space valued diffusion: an infinite dimensional variational inequality.
Appl. Math. Optim. Vol 73 (2), pp. 271-312
24. DE ANGELIS, T., FERRARI, G. AND MORIARTY, J. (2015).
A Non Convex Singular Stochastic Control Problem and its Related Optimal Stopping Boundaries.
SIAM J. Control Optim. Vol. 53 (3), pp. 1199-1223
25. DE ANGELIS, T. (2015).
A note on the continuity of free-boundaries in finite-horizon optimal stopping problems for one dimensional diffusions.
SIAM J. Control Optim. Vol. 53 (1), pp. 167-184
26. CHIAROLLA, M.B., DE ANGELIS, T. (2015).
Analytical pricing of American Put options on a Zero Coupon Bond in the Heath-Jarrow-Morton model.
Stoch. Process. Appl. Vol. 125, pp. 678-707
27. DE ANGELIS, T., FERRARI, G. (2014).
A Stochastic Partially Reversible Investment Problem on a Finite-Time Horizon: Free-Boundary Analysis.
Stoch. Process. Appl. Vol. 124, pp. 4080-4119

Published papers in Physics

1. SPAGNOLO, N., VITELLI, C., DE ANGELIS, T., SCIARRINO, F., DE MARTINI, F. (2009).
Wigner-function theory and decoherence of the quantum-injected optical parametric amplifier.
Physical Review A 80 (032318).
2. DE ANGELIS, T., NAGALI, E., SCIARRINO, F., DE MARTINI, F. (2007).
Experimental Test of the No-Signaling Theorem.
Physical Review Letters 99 (193601).
3. NAGALI, E., DE ANGELIS, T., SCIARRINO, F., DE MARTINI, F. (2007).
Experimental realization of macroscopic coherence by phase-covariant cloning of single photon.
Physical Review A 76 (042126).

Under review

1. CAI, C., DE ANGELIS, T., PALCZEWSKI, J. (2021)
On the continuity of optimal stopping surfaces for jump diffusions.
arXiv: 2109.10810.
2. CAI, C., DE ANGELIS, T., PALCZEWSKI, J. (2021)
The American put with finite-time maturity and stochastic interest rate.
arXiv:2104.08502.
3. CAI, C., DE ANGELIS, T. (2021)
A change of variable formula with applications to multi-dimensional optimal stopping problems.
arXiv:2104.05835.
4. DE ANGELIS, T. (2020)
Stopping spikes, continuation bays and other features of optimal stopping with finite-time horizon.
arXiv:2009.01276.
5. CAMPI, L., DE ANGELIS, T., GHIO, M., LIVIERI, G. (2020)
Mean-field games of finite-fuel capacity expansion with singular controls.
arXiv:2006.02074.
6. CHIAROLLA, M.B., DE ANGELIS, T., STABILE, G. (2020).
An analytical study of participating policies with minimum guaranteed and surrender option.
arXiv:2004.06982.
7. DE ANGELIS, T., TANKOV, P., ZERBIB, O.D. (2020).
Environmental impact investing.
SSRN abstract-id: 3562534.
8. DE ANGELIS, T., GERMAIN, M., ISSOGLIO, E. (2019).
A numerical scheme for stochastic differential equations with distributional drift.
arXiv:1906.11026.
9. DE ANGELIS, T., FERRARI, G. AND HAMADENE, S. (2017).
A note on a new existence result for reflected BSDEs with interconnected obstacles.
arXiv:1710.02389.

PhD Thesis

DE ANGELIS, T. (2012).
Pricing American Bond options under HJM: an infinite dimensional variational inequality. *PADIS digital archive "Sapienza"*. <http://hdl.handle.net/10805/1377>