Marina Resta

Researcher

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Education and training

2004
PhD
University of Genova - Genova - IT

Academic experience

2005 - ONGOING
Lecturer
University of Genova - Genova - IT

Language skills

English	**Spanish**	**German**
Proficient	Independent	Basic

Teaching activity

Currently I am teaching on three courses at (undergraduate) master degree level:
Modern Portfolio Theory (dal 2014), CdLM in Economia e Istituzioni Finanziarie (EIF), 6 CFU
Metodi computazionali per il pricing di opzioni e poste attuariali (dal 2005), CdLM in Amministrazione, Finanza e Controllo (AFC), 6 CFU
Utilizzo del software R (dal 2015), CdLM in Economia e Istituzioni Finanziarie (EIF), 3 CFU
Over the past years I've been also appointed for the following courses:
Undergraduate Calculus (Matematica Generale) M-Q (formerly: Matematica Generale E-O) from 2005 to 2014;
Undergraduate Calculus (Matematica Generale) at Savona, from 2005 to 2012;
Financial Mathematics (Matematica Finanziaria) at Savona, from 2005 to 2012.

Postgraduate research and teaching activity

Supervision of PhD students, residents and post-doctoral

fellows

I am currently supervising two doctoral theses focusing on the calibration of the variance and covariance matrix used for financial hedging and heterogeneous agent systems in financial markets, respectively.

PhD committees membership

Since 2017: Membro del Collegio docenti del Dottorato in Economia dell'Università degli Studi di Genova.
From 2005 to 2011: Membro del Collegio docenti del Dottorato in Economia Applicata e Metodi Quantitativi dell'Università degli Studi di Genova.

Research interests

Machine learning models.
Network analysis, with focus on. correlation-based networks.
Robust optimization.
Multivariate Heteroskedastic Models.

Grants

2014 - 2015

Dashboard supporting sustainable developments in urban territories
Participant

2013 - 2014

Computational and Stochastic models for the evaluation of insurance risk within the Solvency II framework
Pricipal investigator

2012 - 2013

Modelli matematici per la gestione e il controllo di rischi nanziari ed assicurativi.
Participant

2011 - 2012

Modelli matematici per lanalisi e il controllo del rischio.
Participant

2010 - 2011

Analisi dellattività e dei costi (standard) della struttura complessa di medicina e chirurgia daccettazione e durgenza
Participant

2010 - 2013

Percorsi di cura nuovi modelli organizzativi e di gestione centrati sul paziente
Participant

2008 - 2009
Percorsi di cura nuovi modelli organizzativi e di gestione centrati sul paziente
Participant

2006 - 2007
Modelli matematici per il rischio assicurativo e finanziario.
Participant

2005 - 2006
Modelli Matematici per i Mercati dellEnergia.
Participant

2003 - 2005
Mathematical models and energy markets
Pricipal investigator

2002 - 2003
Come i mercati emergono e come funzionano istituzioni micro-comportamenti e risultati collettivi
Participant

2001 - 2002
Metodi computazionali per lanalisi e la modellazione dei mercati elettrici
Pricipal investigator

2000 - 2001
Agenti artificiali nella previsione dei mercati finanziari.
Pricipal investigator

1999 - 2000
Analisi di fenomeni di criticità auto-organizzati nei sistemi economici
Pricipal investigator

Editorial activity

I am editor for various journals including: Applied Mathematics; American Journal of Intelligent Systems; American Journal of Mathematics and Statistics; Frontiers in Applied Mathematics and Statistics; Management; Global Research Journal on Humanities and Social Science Teachers.
I am also referee for:AI Communications; American Journal of Intelligent Systems; American Journal of Mathematics and Statistics; Applied Soft

Computing; Computers and Mathematics with Applications; Economics Bulletin; Eurasian Economic Review; Hybrid Intelligent Systems; IEEE Computational Intelligence Magazine; IEEE Transactions on Neural Networks; Intelligent Systems in Accounting, Finance and Management; International Journal of Computer Mathematics; Journal of International Financial Markets, Institutions & Money; Journal of Systemics, Cybernetics and Informatics; KES; Management; Neurocomputing; New Mathematics and Natural Computing; Pattern Recognition Letters; Quantitative Finance; Soft Computing and Automation Journal; The Open Articial Intelligence Journal.
I am also appointed as reviewer for national and international research projects.