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Research Monographs

Lectures on the Theory and Application of Modern Finance with R and ChatGPT
FAVERO, C., C. TEBALDI - "Lectures on the Theory and Application of Modern Finance with R and ChatGPT" - 2025, World Scientific Publishers

Articles in national/international newspapers

Una filiera del dato per fare le Pmi sostenibili
DOSSI, A., C. TEBALDI, "Una filiera del dato per fare le Pmi sostenibili", La Repubblica - Affari&Finanza, 15 December 2025

Articles in Scholarly Journals

Financial Contagion in Network Economies and Asset Prices
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Optimal order execution under price impact: a hybrid model
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Saving for retirement in Europe: the long-term risk-return tradeoff
BERARDI, A., C. TEBALDI, "Saving for retirement in Europe: the long-term risk-return tradeoff", Journal of Pension Economics & Finance, 2024, vol. 23, no. 2, pp. 272-293

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Financial Interpretation of Feller's Factorization

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A persistence-based Wold-type decomposition for stationary time series

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The scale of predictability

BANDI, F. M., B. PERRON, A. TAMONI, C. TEBALDI, "The scale of predictability", Journal of Econometrics, 2019, vol. 208, no. 1, pp. 120-140

A Multivariate Model of Strategic Asset Allocation with Longevity Risk

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Long-Run Risk and the Persistence of Consumption Shocks

ORTU, F., A. TAMONI, C. TEBALDI, "Long-Run Risk and the Persistence of Consumption Shocks", Review of Financial Studies, 2013, vol. 26, no. 11, pp. 2876-2915

A "coherent state transform" approach to derivative pricing

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Solvable affine term structure models

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A multifactor volatility Heston model

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Bond Price and Impulse Response Function for the Balduzzi, Das, Foresi and Sundaram (1996) Model

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Hedging a Portfolio of Derivative Securities: A Simulation Approach

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Multifractal Scaling in the Bak-Tang-Wiesenfeld Sandpile and Edge Events

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Contribution to Chapters, Books or Research Monographs

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DI VIRGILIO, D., F. ORTU, F. SEVERINO, C. TEBALDI, "Optimal Asset Allocation with Heterogeneous Persistent Shocks and Myopic and Intertemporal Hedging Demand" in Behavioral Finance: the coming of age., Itzhak Venezia (Ed.), World Scientific Publishers, pp. 57-108, 2019

Risk-Neutral Pricing: Trees

TEBALDI, C., P. VERONESI, "Risk-Neutral Pricing: Trees" in Handbook of Fixed-Income Securities., Pietro Veronesi (Ed.), John Wiley & Sons, chap. 17, pp. 389-413, 2016

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