



**Giovanna Redaelli**  
UNIVERSITY OF INSUBRIA



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## Contact data

### Associate Professor

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## Biography

Graduated in economics at Bocconi University (Milano), she has got Ph.D. in Mathematics applied to Economics at the University of Trieste.

Since 1994 she's teaching on financial and insurance topics at Insubria University and Catholic University (Milano).

She implemented ALM models for insurance companies, both deterministic and stochastic; she deals with risk management and performance measurement problems related to insurance industry and pension funds.

On may 2006 she organized a Conference on the Solvency II project at Insubria University.

## Research interests

1. A&L Management for Insurance Companies and Pension Funds
2. Risk management and performance attribution for Financial Institutions and Insurance Companies
3. Stochastic optimization and its application to finance; coherent risk measures and their application to finance

## Teaching experience and appointments

1. Financial mathematics, mathematical finance, insurance theory and practice both at Insubria University (since 2001) and Catholic University (Milano) (from 1994 to 2006).
2. A&L Management in the Master GETA at Catholic University (Milano) (since 2004)
3. Mathematical Finance in the Ph.D "Financial markets and institutions" at Catholic University (Milano) (from 1996 to 2005)

## Representative publications

"Solvency II: the new solvency regime for insurance companies", Risk Management Magazine, 2007 (IT)

*Solvency II: innovation in the regulation and impacts on insurance companies*, Franco Angeli Editore, 2006 (IT)

"TFR Valuation according to IAS", Working Paper, Giugno 2005 (IT)

"Coherent Risk Measures and Risk Management", XXX EWGFM, Cyprus, Novembre 2002 (EN)

"Asset & liability management nelle gestioni separate", joint work with E. Biffi, in *Asset & Liability Management nell'Impresa di Assicurazione*, Macros Consulting, Franco Angeli Editore, 2002, p. 71-118

"Stochastic vector optimization", in N.Hadjisavvas, J.E. Martinez-Legaz, J-P. Penot, *Generalized Convexity and Generalized Monotonicity*, Springer, 2001, p.362-380 (EN)