

UNIVERSITÀ DEGLI STUDI DI MILANO

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Alessandra Cillo CURRICULUM VITAE

INFORMAZIONI PERSONALI (NON INSERIRE INDIRIZZO PRIVATO E TELEFONO FISSO O CELLULARE)

COGNOME	CILLO
NOME	ALESSANDRA
DATA DI NASCITA	[05, 04, 1977]

Email: alessandra.cillo@unibocconi.it

Stato: Sposata con due figli

Secondo Congedo di Maternità: da Aprile a Settembre 2014

Primo Congedo di Maternità: da Giugno a Novembre 2012

POSIZIONI ACCADEMICHE

Adjunct Professor di Scienze delle Decisioni, Bocconi, 2018-presente

Assistant Professor di Scienze delle Decisioni, Bocconi, 2009-18 (Ricercatore a t.d. (art. 24 c.3-b L.240/10) da 01/07/2015 a 30/06/2018, Ricercatore a t.d., tempo pieno (art. 24 c.3-a L.240/10) da 01/09/2013 a 30/06/2015, Ricercatore a t.d. (art. 1 comma 14 L. 230/05) da 01/09/2009 a 31/08/2013)

Assistant Professor di Managerial Decision Sciences, IESE Business School, Barcellona, 2007-09

ISTRUZIONE E FORMAZIONE

Abilitazione Scientifica Nazionale (ASN), II Fascia, nel Settore Concorsuale 13/D4, 2018-2024

Abilitazione Scientifica Nazionale (ASN), II Fascia, nel Settore Concorsuale 13/A1, 2018-2024

PhD in Management, Decision Sciences, INSEAD, Francia, 2007

Master in Management Sciences, INSEAD, Francia, 2004

Laurea (summa cum laude), Economia Aziendale, Bocconi, 2001

INTERESSI DI RICERCA

Behavioral Decision Making: Teoria ed Esperimenti

Decision Analysis: Risk-Value Models, Multiattribute Utility, Stochastic Dominance, Value of Information

Risk Analysis: Importance Measures

RESAERCH GRANTS, FELLOWSHIPS e PREMI

AXA Joint Research Initiative, Membro del Team, 2018

Premio per *Eccellenza in Reviewing*, European Journal of Operational Research, 2018

Premio per *Eccellenza in Reviewing*, European Journal of Operational Research, 2016

Premio per *Eccellenza nella Ricerca*, Bocconi, 2015

Premio per *Eccellenza nella Didattica*, Full Time MBA-SDA Bocconi, 2011

Premio per *Eccellenza nella Ricerca*, Bocconi, 2010

Research Grant per il progetto Advances in Industrial Economics, Game Theory and Finance dal Ministry of Science and Innovation for the National Plan for R+D+I (Spagna), Membro del Team, con X. Vives, 2009-11

Fellowship, INSEAD, 2002-06

PUBBLICAZIONI

[1] Neurocognitive Assessment in Obsessive Compulsive Disorder Patients: Adherence to Behavioral Decision Models, con M. Bonetti, G. Burro, C. Di Serio, R. De Filippis e R.M. Martoni, *PLoS One*, 14(2), 2019

[2] On the Relationship between Safety and Decision Significance, con E. Borgonovo e C.L. Smith, *Risk Analysis*, 38(8), 2018: 1541-1558

[3] Deciding with Thresholds: Importance Measures and Value of Information, con E. Borgonovo, *Risk Analysis*, 37(10), 2017: 1828-1848

[4] Elicitation of Multiattribute Value Functions through High Dimensional Model Representations: Monotonicity and Interactions, con F. Beccacece, E. Borgonovo, G. Buzzard e S. Zionts, *European Journal of Operational Research*, 246(2), 2015: 517-527

[5] A Tailor-Made Test of Intransitive Choice, con A. Baillon e H. Bleichrodt, *Operations Research*, 63(1), 2015: 198-211

[6] Mean-risk Analysis with Enhanced Behavioral Content, con P. Delquié, *European Journal of Operational Research*, 239, 2014: 764-775

[7] A Quantitative Measurement of Regret Theory, con H. Bleichrodt e E. Diecidue, *Management Science*, 56(1), 2010: 161-175

[8] Disappointment without Prior Expectation: A Unifying Perspective on Decision under Risk, con P. Delquié, *Journal of Risk and Uncertainty*, 33, 2006: 197-215

[9] Applying the Benchmarking Procedure: A Decision Criterion of Choice under Risk, con F. Beccacece, *Theory and Decision*, 61(1), 2006: 75-91

[10] Expectations, Disappointment, and Rank-Dependent Probability Weighting, con P. Delquié, *Theory and Decision*, 60, 2006: 193-206

ALTRE PUBBLICAZIONI

[11] Essays in Nonexpected Utility Theory: Behavioral Approaches to Risk, 2007, *Tesi di PhD*

[12] Value at Risk and Lottery Dependent Utility: Some Modeling and Experimental Evidence, 2001, *Tesi di Laurea*

LAVORI UNDER REVIEW/WORKING PAPERS

[13] The Willingness to Pay for Editing, con E. De Giorgi

[14] Privacy and Money: It Matters, con E. Borgonovo, S. Caselli, D. Masciandaro e G. Rabitti

[15] On the Drivers of Magnitude Effect, con M. Baucells

LAVORI IN PROGRESS

[16] Mean-Variance with Constant Risk Aversion and Stochastic Dominance, con P. Delquié

[17] State of the Art for Utility Elicitation, con A. Baillon, O. l' Haridon, B. Miao e S. Zhong

ALTRI ARTICOLI SU NEWSPAPERS

[18] Money, Digital Cash and Cryptocurrencies: Privacy matters, 2019, *Vox* con E. Borgonovo, S. Caselli, D. Masciandaro e G. Rabitti

[19] When Paying Online, People Like to Be Anonymous, 2018, *Via Sarfatti* 25

[20] Quando il Rimpianto Condiziona le Decisioni, 2015, *Bocconi Knowledge*

[21] The Lost Art of Choosing a Mobile Phone Package, 2015, *Bocconi Knowledge*

[22] Rimpianto Calcolato, Investitore Salvato, 2010, *Via Sarfatti* 25

CENTRI DI RICERCA

SUERF Research Affiliate, 2019-2024

Baffi Carefin Research Fellow, 2018-Presente

SDA Bocconi Management Science Lab Fellow, 2014-Presente

Igier Affiliate, 2011-Presente

Membro di Bocconi Experimental Laboratory for the Social Sciences, 2011-Presente

Membro di Eleusi Research Center, 2011-fino alla fine del centro

ATTIVITÀ PROFESSIONALI

Referaggio

Management Science, Operations Research, Review of Economic Studies, European Journal of Operational Research, Journal of Economic Behavior and Organization, Journal of Health Economics, Journal of Marketing Research, The Economic Journal, Health Economics, Journal of Mathematical Psychology, Journal of Mathematical Economics, Annals of Operations Research, PLOS One, Journal of Economic Psychology, Theory and Decision, Decision Analysis, European Journal of Social Psychology, Bulletin of Economic Research, International Transactions in Operational Research, Journal of Risk and Reliability

Membro di Comitati

PhD in Statistics, Bocconi, 2018

Comitato di Junior Recruiting, Operations Research, Bocconi, 2009, 2013-17

PhD in Statistics, Bocconi, 2013

Tesi di PhD, Tomas Lejarraga, Pompeu Fabra University, 2009

Altro Servizio per Bocconi

Bocconi Experimental Laboratory for the Social Sciences: una dei coordinatori nella creazione del laboratorio, 2010-13

Department Representative per Bocconi Knowledge, 2010-12

Organizzatore degli Experimental Meetings (all'interno della faculty Bocconi), 2009

Supervisor di Tesi Biennali

G. Burro (dal 2016 studente nel PhD in Statistics a Warwick), 2016

Tutor di Tesi Triennali

G. Azzalini, C. Calabrese, G. Cutelle', 2012-17

Discussant di Tesi Master

P. Majolo, S. Somma, M. Battiston, A. Valduga, S. Ceria, E. Loewy, M. Giuffrida, S.M. Magnani, N. Gregorio, N.F. Bracco, 2010-15

CONFERENZE/SEMINARI/WORKSHOPS SU INVITO**Speaker Invitato in Symposium**

Games and Decisions in Reliability and Risk (fifth symposium), Madrid, On the Relationship between Safety and Decision Significance, 2017

Speaker Invitato in Seminari

Deutsche Bundesbank, Francoforte, Privacy and Money: It Matters, 2019

Banca d'Italia, Cryptocurrencies, Central Bank Digital Cash, Traditional Money: Does Privacy Matter? 2018

University of Southern Denmark, The Willingness to Pay for Editing, 2018

University of Warwick, Mean-risk Analysis with Enhanced Behavioral Content, 2011

University of St Gallen, A Quantitative Measurement of Regret Theory, 2009

Bocconi, A Quantitative Measurement of Regret Theory, 2009

IESE Business School, A Quantitative Measurement of Regret Theory, 2006

Speaker Invitato in Sessioni di Conferenze/Workshops

INFORMS Annual Meeting, Seattle, On the Drivers of Magnitude Effect, 2019

SUERF - The European Money and Finance Forum Workshop, Bocconi, Cryptocurrencies, Central Bank Digital Cash, Traditional Money: Does Privacy Matter? 2018

INFORMS Annual Meeting, Houston, On the Relationship between Safety and Decision Significance, 2017

INFORMS Annual Meeting, Nashville, A New Approach to the Study of Editing of Repeated Lotteries, 2016

INFORMS Annual Meeting, Philadelphia, Deciding with Thresholds: Importance Measures and Value of Information, 2015

INFORMS Annual Meeting, San Francisco, Deciding with Thresholds: Importance Measures and Value of Information, 2014

INFORMS Annual Meeting, Minneapolis, Elicitation of Multiattribute Value Functions through High Dimensional Model Representations: Monotonicity and Interactions, 2013

INFORMS Annual Meeting, Charlotte, Elicitation of Multiattribute Value Functions through High Dimensional Model Representations: Monotonicity and Interactions, 2011

INFORMS Annual Meeting, Seattle, Probability and Time Trade-Off with Multiple Outcomes, 2007

Decision and Uncertainty Workshop, Mannheim, De-Biasing System 1 in the p-Beauty Contest: Some Experimental Evidence, 2007

Decision and Uncertainty Workshop, Parigi, A Quantitative Measurement of Regret Theory, 2006

Chair di Sessioni

INFORMS Annual Meeting, Houston, 2017

RUD Conference, Bocconi, Milano, 2015

ALTRE CONFERENZE

ADA Conference, Milano, Bocconi, On the Drivers of Magnitude Effect, 2019

Conferenza AMASES, Napoli, The Willingness to Pay for Editing, 2018
 FUR Conference, York, The Willingness to Pay for Editing, 2018
 FUR Conference, Warwick, A New Approach to the Study of Editing of Repeated Lotteries, 2016
 Conferenza AMASES, Stresa, A Tailor-Made Test of Intransitive Choice, 2013
 Conferenza AMASES, Pisa, A Tailor-Made Test of Intransitive Choice, 2011
 FUR Conference, Newcastle, A New Approach to the Study of Editing of Repeated Lotteries, 2010
 Conferenza AMASES, Macerata, Mean-risk Analysis with Enhanced Behavioral Content, 2010
 SAMO Conference, Bocconi, Milano, Mean-risk Analysis with Enhanced Behavioral Content, 2010
 INFORMS Annual Meeting, San Diego, Mean-risk Analysis with Enhanced Behavioral Content, 2009
 ESE Conf. in Behavioral Economics, Rotterdam, Mean-risk Analysis with Enhanced Behavioral Content, 2009
 ECRP Meeting, INSEAD, Parigi, Mean-risk Analysis with Enhanced Behavioral Content, 2009
 INFORMS Annual Meeting, Washington, Probability and Time Trade-Off with Multiple Outcomes, 2008
 ECRP Meeting, Lausanne, Mean-risk Analysis with Enhanced Behavioral Content, 2008
 FUR Conference, Barcellona, A Quantitative Measurement of Regret Theory, 2008
 INFORMS Annual Meeting, Pittsburgh, A Quantitative Measurement of Regret Theory, 2006
 FUR Conference, Roma, A Quantitative Measurement of Regret Theory, 2006
 SPUDM20, Stockholm, A Quantitative Measurement of Regret Theory (Poster Session), 2005
 INFORMS Annual Meeting, San Francisco, Disappointment without Prior Expectation: A Unifying Perspective on Decision under Risk, 2005
 FUR Conference, Cachan, Expectations, Disappointment, and Rank-Dependent Probability Weighting, 2004

DIDATTICA

Università Vita-Salute San Raffaele, Master in Cognitive Psychology in Health Communication

Decision Making and Behavior (expected value and utility, sensitivity analysis, value of information), 2019

Università degli Studi dell'Insubria, Triennale in Economia e Management

Matematica-Didattica Integrativa, 2018

Bocconi, Full Time MBA, SDA Bocconi

Decisions and Uncertainty (expected value, sensitivity analysis, value of information, Montecarlo simulation), 2015-20

Decision Analysis (expected value, sensitivity analysis, value of information), 2012-14

Quantitative Methods (pre-course), 2011

Quantitative Methods (expected value, sensitivity analysis, value of information, financial amortization), 2010-11

Bocconi, Master in Management

Principles of Business Analytics (expected value and utility, sensitivity analysis, value of information, linear programming, linear and logistic regression), 2014, 2017-19

Fondamenti di Business Analytics (valore atteso e utilità attesa, analisi di sensibilità, valore dell'informazione, programmazione lineare, regressione lineare e logistica), 2015-16

Metodi Quantitativi per il Management (valore atteso e utilità attesa, valore dell'informazione, programmazione lineare), 2010-13

Bocconi, Corsi in Triennale

Mathematics-Applied (2014 congedo di maternità) (financial laws, amortization, fixed-income bonds, modified duration, financial evaluations), 2013-15, 2017-2019

Matematica-Applicata (leggi finanziarie, ammortamento, titoli, durata media finanziaria, valutazioni finanziarie), 2011-12, 2016

Bocconi, Master in Quantitative Finance and Risk Management

Mathematical Models for Finance (expected utility theory, stochastic dominance) 2005-07

IESE Business School, Global Executive MBA

Decision Analysis (expected value, sensitivity analysis, value of information, Montecarlo simulation), 2008

IESE Business School, Program for Management Development, PMD

Decision Analysis (expected value, sensitivity analysis, value of information, Montecarlo simulation), 2009

IESE Business School, Full Time MBA

Decision Analysis (expected value and utility, sensitivity analysis, value of information, Montecarlo simulation), 2007-09

Quantitative Methods for Management (linear and logistic regression), 2007-09

Universidad de Navarra, Master in Business Administration

Decision Analysis (expected value and utility, sensitivity analysis, value of information), 2008

ISCRIZIONI

INFORMS, Decision Analysis Society, AMASES

INFORMAZIONI GENERALI

Lingue: Italiano (madrelingua), Inglese (fluente), Francese e Spagnolo (livello base)

Data

13/02/2020

Luogo

Milano