

Maria Romaniello

Curriculum Vitae

Personal Information

Date of Birth: 22/2/1976

Place of Birth: Napoli, Italy

Citizenship: Italian

Status: Married, 3 children

Office

Department of Economics,

Università della Campania.

Corso Gran Priorato di Malta. Capua

email: maria.romaniello@unicampania.it

Current Position

Since 2/2018: *Associate Professor in Mathematics for Economics and Finance* at Università della Campania.

Research

Research Interests

Economic Theory: General equilibrium in public goods economies. Game Theory: strategic form games, games under ambiguity and imprecise probabilities. Set-Valued Analysis, Nonlinear Analysis and applications to economic theory and game theory. Differential inclusions, Control Theory and Viability Theory and applications to cooperative games and majority games.

Education

2004 *Ph.D. in Mathematics*,

Università di Napoli Federico II

Advisor: Prof. J. Morgan

1998 *Master Degree in Mathematics*,

Università di Napoli Federico II

Summa cum laude (110/110 e lode).

Past Academic Positions

11/2006 - 1/2018 *Researcher (Assistant Professor) in Mathematics for Economics and Finance*

Università della Campania

10/2002 - 10/2006 *Researcher (Assistant Professor) in Mathematics for Economics and Finance*

Università della Calabria.

2/2005 - 7/2005 *Post-Doc fellow*,

CREA, École Polytechnique, Paris.

Research supervisor: Prof. J.-P. Aubin.

11/1998 - 10/2002 *Ph.D. fellow*

Department of Mathematics, Università di Napoli Federico II.

Main Conference Presentations

- 1) **Ottimizzazione nelle applicazioni economiche, finanziarie e industriali**, Università di Varese 2002
- 2) **XXVI Convegno AMASES**, Università di Verona 2002
- 3) **XV Italian Meeting on Game Theory and Applications**, Università di Urbino 2003.
- 4) **International Symposium on Mathematical Programming**, University of Copenhagen 2003
- 5) **Approximations and applications in game theory**, Università di Genova 2003
- 6) **XXVIII Convegno A.M.A.S.E.S.**, Università di Modena 2004
- 7) **XXIX Convegno A.M.A.S.E.S.**, Università di Palermo 2005
- 8) **II S.I.N.G. Meeting on Game Theory and Applications**, Università di Foggia 2006.
- 9) **MTISD**, Università del Salento, 2008
- 10) **IX SAET Conference on Current Trends in Economics**", Università di Napoli Federico II. 2009
- 11) **XXXIII Convegno A.M.A.S.E.S.**, Università di Parma 2009.

Editorial Activity

- Referee per *Journal of Mathematical Analysis and Applications*, *International game theory review*, *Indian Journal of Mathematics*, *Journal of Optimization Theory and Applications*.
- Guest Editor per la special issue on “*Recent advances in soft set decision making: Theories and Applications*”, *Applied Soft Computing*, vol 54, 2017
- Reviewer per *Mathematical Reviews*

Conference Organization

Member of the Organizing Committee of “*XIV Italian Meeting on Game Theory and Applications*”, 2001.

Participation to Schools

- 4th Workshop on Foundations and Developments in Mathematics for Economics*”. Università di Napoli Federico II, June 2001.
- “5th Workshop on Foundations and Developments in Mathematics for Economics”*. Università di Napoli Federico II, June 2003.
- “Crash course on risk management of derivative securities and portfolio optimization”*, Università di Bologna, May 2004.
- “3th International School in Nonlinear Dynamics: Discrete Dynamical Systems and Applications”*, Università di Urbino, July 2004.
- “Workshop on Evolution Equations”*, Università Normale di Pisa, May 2005.
- “Spring School in Finance”*, Università di Bologna, May 2006.

Grants

- 1) PRIN 2010: Robust decision making in markets and organizations, (36 months), participant.
- 2) PRIN 2007: Valore ed equità in mercati con progetti pubblici ed informazione asimmetrica,(24 months), participant.
- 3) PRIN 2004: Analisi Funzionale, Finanza Matematica ed Analisi Reale: scambi e supporti reciproci,(24 months), participant.
- 4) GNAMPA 2005 Generalized quasi-variational problems: dynamical and vectorial approaches. (12 months), participant.
- 5) PRIN 2002: Approximations and applications in game theory. (24 months), participant.

Teaching Activity

Undergraduate and Master Level Teaching

2002-03, 2003-04, 2004-05, 2005-06: Financial Mathematics 10CFU and Mathematical Methods for Economics 10CFU at the Faculty of Economics of Università della Calabria.

2006-2007, 2007-08, 2008-09, 2009-10: Mathematics 10CFU and Mathematical Methods for Finance 8CFU at the Faculty of Economics of Università della Campania.

2010-11, 2011-12, 2012-13 Financial Mathematics 8CFU and Decision Theory 8CFU at the Faculty of Economics of Università della Campania.

2013-14, 2014-15, 2015-16, 2016-17, 2017-18. Financial Mathematics 8CFU and Mathematics 10CFU at the Faculty of Economics of Università della Campania.

Thesis Supervisor

Università della Campania, for the undergraduate and master programs in Economics and Management.

Ph.D.

2004-2006: Member of the Faculty of the Ph.D. in Management at the Università della Calabria.

Other teaching activities

- 30 hours course at secondary school for the project Educational Workshop in Mathematics entitled "SAPER VEDERE LA MATEMATICA: REALIZZAZIONE DI UN ITINERARIO DIDATTICO BASATO SULL'APPROCCIO PROBLEM SOLVING". Organized by Università di Napoli Parthenope. Funded by Regione Campania and European Union.

Main Publications

- 1) ROMANIELLO M (2001). "Duality and Perturbations for Nash Equilibria with Coupled Constraints". CUEN.
- 2) BUONO I, ROMANIELLO M (2002). "A Note on Groups with Many Almost Normal Subgroups". **Ricerche di Matematica**, 51, 93-98
- 3) MORGAN J, ROMANIELLO M (2003). "Generalized Quasi-Variational Inequalities and Duality". **Journal of Inequalities in Pure and Applied Mathematics**, 4, ARTICLE 28.
- 4) DE MARCO G, ROMANIELLO M (2006): "Dynamics of Mixed Coalitions under Social Cohesion Constraints", **Mathematical Population Studies**, 13, 39-62.
- 5) MORGAN J, ROMANIELLO M (2006). "Scalarization and Kuhn-Tucker like conditions for weak-vector generalized quasi-variational inequalities", **Journal of Optimization Theory and Applications**, 130, 309-316.
- 6) MORGAN J, ROMANIELLO M (2006). GENERALIZED QUASI-VARIATIONAL INEQUALITIES: DUALITY UNDER PERTURBATIONS. **Journal of Mathematical Analysis and Applications**, 324, 773-784.
- 7) DE MARCO G, ROMANIELLO M (2011): "A Dynamic Game of Coalition Formation under Ambiguity", **Soft Computing**, 15(4), 637-644.
- 8) DE MARCO G, ROMANIELLO M (2011): "On the Dynamics of Coalition Structure Beliefs", in **Handbook of Optimization Theory: Decision Analysis and Applications** (J. Varela and S. Acuna eds), pp 237-258, *Nova Science Publishers, New York*.
- 9) DE MARCO G, ROMANIELLO M (2012): "Beliefs Correspondences and Equilibria in Ambiguous Games". **International Journal of Intelligent Systems**, 27, 86-107.

- 10) GRAZIANO M G, ROMANIELLO M (2012). Linear cost share equilibria and the veto power of the grand coalition . **Social Choice and Welfare**, 38, 269-303
- 11) DE MARCO G, ROMANIELLO M (2013): “On the Stability of Equilibria in Incomplete Information Games under Ambiguity”. **Applied Mathematical Sciences**, 7 (73), 3601 - 3614.
- 12) DE MARCO G, ROMANIELLO M (2013): “Games, Equilibria and the Variational Representation of Preferences”. **Applied Mathematical Sciences**, 7 (96), 4789-4800.
- 13) DE MARCO G. , ROMANIELLO M (2013): “A Limit Theorem for Equilibria under Ambiguous Beliefs Correspondences”. **Mathematical Social Sciences**, 66, 431-438.
- 14) DE MARCO G, ROMANIELLO M (2015): “Variational Preferences and Equilibria in Games under Ambiguous Beliefs Correspondences”. **International Journal of Approximate Reasoning**, 60, 8-22.
- 15) DE MARCO G, ROMANIELLO M (2015): “Games and Equilibria with coherent Lower Expectations”. **Mathematical Problems in Engineering**, Article ID 690295.
- 16) GRAZIANO M G, ROMANIELLO M (2016). “Stable sets of allocations and the provision of public goods”, **Economic Theory**, 62, 15-42.

21/7/2018

Maria Romaniello