

Viviana Ventre

Curriculum Vitae

Personal Information

Date of birth: 31 January 1977

Place of birth: Naples

Citizenship: Italian

Status: Married, 3 children.

Office

Dipartimento di Matematica e Fisica

Università della Campania 'Luigi Vanvitelli'

Viale Lincoln, 5. 81100, Caserta

Email: viviana.ventre@unicampania.it

Current Position

01/2004 Assistant Professor (Ricercatore) in Mathematical methods for Economics and Finance (SSD: SECS-S/06)

From 01/2004 to 11/2017 University of Sannio (Benevento, Italy) and

From 11/2017 University of Campania.

Research

Research Interests

Behavioural Finance: Information and intertemporal choice in Multiagent Decision problems; deforming time and discount functions; behavioural effects in Decision processes; Behavioural Models of hyperbolic discounting.

Decision Making: Decision making in Social Actions; Multi Expert Multi Criteria Decision Making; Analysis of AHP Matrices; False Consensus Effect.

Risk Analysis: Risk Management through the lens of quantitative models, Fraud measurement; Financial and Insurance Risk.

Main Publications of the last 10 years

- "On Consistency and Incoherence in Analytical Hierarchy Process and Intertemporal Choices Models, 2019, (co-authored with F. Mauro and A. Longo) Springer Nature Switzerland AG 2019

C. Flaut et al. (eds.), *Models and Theories in Social Systems*, Studies in Systems, Decision and Control 179, Cap 18. https://doi.org/10.1007/978-3-030-00084-4_18.

- “Behavioural Issues in decision problems: the role of information” (2018) in Journal of Mathematical Economics and Finance (JMEF), vol IV, issue 2(7) winter 2018, ASERS Publishing. ISSN-L: 2458-0813 e ISSN: 2458-0813 Journal's Issue DOI: [https://doi.org/10.14505/jmef.v4.2\(7\).02](https://doi.org/10.14505/jmef.v4.2(7).02)
- "Modeling the inconsistency in intertemporal choice: the generalized Weibull discount function and its extension" (2018) (co-authored with S. Cruz Rambaud and I. González Fernández), in *Annals of Finance Springer – Verlag GmbH*, part of Springer Nature 2018 pp. 1-12 DOI: 10.1007/s10436-018-0318-3.
- “Consensus in Multiperson Decision Making using fuzzy Coalitions” (2018) (co-authored with F. Mauro) *Studies in Fuzziness and Soft Computing* 357: 451-464. ISSN 1434-9922, Springer. DOI 10.1007/978-3-319-60207-3-26. In book *Soft Computing Applications for Group Decision making and Consensus Modeling*, pp.451-464.
- “Impulsivity and information in cooperative and non-cooperative decision problems” (2018) (co-authored with A. Longo) in *Journal of Mathematical Economics and Finance (JMEF)*, vol IV, issue 1(6) summer 2018, ASERS Publishing. ISSN-L: 2458-0813 e ISSN: 2458-0813 Journal's DOI: <https://doi.org/10.14505/jmef> Journal's Issue DOI: [https://doi.org/10.14505/jmef.v4.1\(6\).00](https://doi.org/10.14505/jmef.v4.1(6).00)
- “Information and Intertemporal Choices in Multiagent Decision Problems”(2016),-*Ratio Mathematica*, vol. 31. 3-24 ISSN: 1592-7415 , ISSN 2282-8214. DOI: [10.23755/rm.v31i0.316](https://doi.org/10.23755/rm.v31i0.316)
- “Deforming time in a non-additive discount function” (2016), (co-authored with S. Cruz Rambaud), *International Journal of Intelligent Systems*, vol. 00 1–14 Wiley Periodicals, Inc. • DOI 10.1002/int.21842.
- “The level of information held by a problem solver influences decision processes”, 2016, (co-authored with A. Longo) *Journal of Mathematical Economics and Finance*, vol. II (issue1(1) summer 2016), ISSN:1825-1242. DOI: <http://dx.doi.org/10.14505/jmef>. ASERS Publishing
- “Influence of information on behavioral effects in decision processes” (2015), *Ratio Mathematica*, vol. 28, pp.31-43 ISSN: 1592-7415 e ISSN 2282-8214. DOI: [10.23755/rm.v28i1.26](https://doi.org/10.23755/rm.v28i1.26)
- “The intertemporal choice behavior: the role of emotions in a multi-agent decision problem”, 2015, (co-authored with A. Longo, M. Squillante and A.G.S. Ventre) in *AAPP|Physical, Mathematical, and Natural Sciences*, vol. 93 (no.2), C2 (2015). ISSN:1825-1242. DOI:10.1478/AAPP.932C2 [14 pages]
- “Modeling false consensus” (2015), (co-authored with M.G. Olivieri), *International Journal of Risk Theory*, vol. 5 (no. 2), pp. 1 – 20. Alexander Myller Publishing, Iasi. ISSN: 2248 – 1672; ISSN-L: 2248-1672.
- “A behavioural model of hyperbolic discounting in the framework of force of mortality”, 2015, in *International Journal of Risk Theory*, vol. 5 (no. 1), pp. 1 – 12. Alexander Myller Publishing, Iasi. ISSN: 2248 – 1672; ISSN-L: 2248-1672.

- “The intertemporal choice behavior: the role of emotions in a multiagent decision problem”, 2014, in *Ratio Mathematica*, vol. 27, pp. 91-110. ISSN: 1592-7415 e ISSN 2282-8214. DOI: 10.23755/rm.v27i1.36
- “False Consensus Effect and intertemporal choices in multi-agent decision problems”, 2014, in *International Journal of Risk Theory*, vol. 4 (no. 1), pp. 11 – 26. Alexander Myller Publishing, Iasi. ISSN: 2248 – 1672; ISSN-L: 2248-1672.
- “Modelling the intertemporal choice through the dynamic time-perception”, 2013, (co-authored with S. Cruz Rambaud) in *Multicriteria and Multiagent Decision Making with Applications to Economic and Social Sciences* (A. G. S. Ventre, A. Maturo, S. Hoskova-Mayerova, J. Kacprzyk (Eds)), , vol 310 *Studies in Fuzziness and Soft Computing* ISSN 1434-9922, Springer-Verlag, Berlin Heidelberg 2013, ISBN 978-3-642-35634-6.
- “Analyzing AHP matrix by robust regression”, 2013, (co-authored with G. Marcarelli and B. Simonetti) in *Advanced Dynamic Modeling of Economic and Social Systems, Series: Studies in Computational Intelligence* (A. Proto, J. Kacprzyk and M. Squillante Editors), Vol. 448. Springer Berlin Heidelberg, ISBN 978-3-642-32902-9, ISSN 978-3-642-32903-6, pp. 223-231.
- “The Intertemporal choice behavior the role of emotions in a multiagent decision problem”, 2012, in *Ratio Mathematica* 22 (2012) 3-12. ISSN: 1592-7415 e ISSN 2282-8214.
- “The Intertemporal behaviour: classical and alternative delay discounting models and control techniques”, 2012, (co-authored with Ventre, AGS) in *Atti della Accademia Peloritana dei Pericolanti, classe di Scienze Fisiche, Matematiche e Naturali*, vol. 90, suppl. n.1, C3 (2012) ISSN: 1825-1242, doi: 10.1478/AAPP.90S1C3.
- “Some financial topics in subjective intertemporal choice”, 2011, (co–authored with S. Cruz Rambaud) in *Ratio Sociologica – Journal of Social Sciences: Theory and Applications* ISSN: 2035-3871 n. 1 / 2012 pp. 3-8.
- “Decision Making in Social Actions”, 2010, (co-authored with G. Marcarelli) in *Preferences and Decisions: Models and Applications* (S. Greco, R.A. Marques Pereira, M. Squillante, R. R. Yager and J. Kacprzyk Editors), in *Studies in Fuzziness and Soft Computing*, Springer Berlin / Heidelberg, Vol. 257, pp. 281 – 289. ISSN: 1434-9922 (Print) 1860-0808 (Online).
- “Assessing false consensus effect in a consensus enhancing procedure” (co-authored with M. Squillante), 2010, in *International Journal of Intelligent Systems*, Vol. 25 Issue 3, pages 274-285. Special Issue: Decision Making in Social Networks. ISSN: 0884-8173.
- “Il trattamento del rischio in ambito bancario ed assicurativo”, (a cura di P. Amenta; M. Squillante e V. Ventre), 2008, Ed. Franco Angeli, Milano; ISBN. 978-88-464-8382-9; curatela.
- “Fraud Measurement using Ordered Weighted Aggregation”, (co-authored with M. Fedrizzi), 2008, *Journal of Interdisciplinary Mathematics*, TARU Publications, New Delhi, India, vol. 11. n. 1, pp.99-113, ISSN 0972 – 0502.
- “Analyzing AHP-matrices by Partial Least Squares Regression” (co-authored with G. Marcarelli and B. Simonetti), 2008, *Caribbean Journal of Mathematical and Computing Sciences* 9, (1&2), pp. 37-47, ISSN: 1017–6764;
- “Analyzing AHP matrices by robust partial least squares regression” (co-authored with G. Marcarelli, B. Simonetti e M. Squillante), pages 123-128, in the volume: B. de Baets, L.

Martinez, L. G. Perez (eds), Proceedings of Eurofuse workshop: New trends in preferenced modelling, Jaén, April 11-13, 2007. Published by University of Jaén, 23071 Jaén, Spain. ISBN 978-84-690-4561-9;

Monograph

“La decisione” (2013) (co-authored with A.G.S. Ventre), Liguori Editore, Napoli ISBN 978-88-207-5580-5.

Refereeing

Member of Editorial board of Ratio Mathematica – Journal of Mathematics, Statistics and Applications

Member of Editorial board of HOPUE, House Policies end Urban Economics

Main Conference presentations and organization of the last 10 years

- “International meeting Dyses 2014, Dynamics of socio-economic systems, September 16-18, 2014, Facultad de Turismo y Finanzas – Universidad de Sevilla (organizing committee);
- Multicriteria and Multiagent Decision Making, Napoli, November 26-27, 2010, (organizing committee);
- V Meeting on Dynamics of Social and Econopmic Systems (Dyses) September 20-25, 2010, Benevento (organizing committee);
- Convegno MTISD’10 (Metodi, Modelli e Tecnologie dell’Informazione a Supporto delle Decisioni), Pescara, September 12-15, 2010 (organizing committee);
- Convegno MTISD’08 (Metodi, Modelli e Tecnologie dell’Informazione a Supporto delle Decisioni), Lecce, September 18-20, 2008 (organizing committee);
- *The Analytic Network Process for Making Decisions in Complex Environments*, T.L. Saaty, Napoli, September 24, 2007.

Grants

2003 “Progetto giovani ricercatori” titled: The Impact of Genetic Testing in Insurance.

Teaching

Decision Theory

University of Campania Luigi Vanvitelli, undergraduate in Architecture and Industrial Design 2018-19

University of Sannio, undergraduate in Economics 2009-2015

University of Naples Parthenope, undergraduate in Economics 2015-2018

Financial and Actuarial Mathematics

University of Sannio, undergraduate in Economics 2010-2016

Financial Mathematics

University of Sannio, Faculty of Economics 2005-2010

Second University of Naples, Faculty of Economics 2005-2010

Mathematics for Economics and Finance

University of Sannio, Faculty of Economics 2005-2007

Financial Models

University of Sannio, Faculty of Economics 2004-2006

Second University of Naples, Faculty of Economics 2005-2007

Thesis supervisor

University of Sannio, undergraduate in Economics; Master Degree in Economics and Degree in Statistical and Actuarial Science

University of Naples Parthenope, undergraduate in Economics

Second University of Naples, Faculty of Economics and Administration.