

Current Position

Tenured Assistant Professor in Mathematical Methods for Economics, Finance and Actuarial Sciences (SSD: SECS-S/06) at the Department of Mathematics and Physics – University of Campania ‘Luigi Vanvitelli’- Viale A. Lincoln, 5 – 81100 Caserta, Italy.

From 11/2017 University of Campania – Caserta, Italy

From 01/2004 to 11/2017 University of Sannio - Benevento, Italy

Qualified as Associate Professor of Mathematical Methods for Economics, Finance and Actuarial Sciences, according to the (Italian) National Scientific Qualification Procedure, 2023

Member of the Academic Board of the PhD in ‘Mathematics, Physics and Applications to Engineering (cycle XXXVIII). University of Campania L. Vanvitelli

Research**Research Interests**

Financial Mathematics and Behavioral Finance: Information and intertemporal choice in Multiagent Decision problems; deforming time and discount functions; behavioral effects decision processes; Behavioral Models of hyperbolic discounting.

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

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

Member of Multiple Criteria Decision Making, the International Society on Multiple Criteria Decision Making

Main Publications of the last years

- Martino, R., Ventre, V. and di Tollo G., (2023). Analytic Hierarchy Process for Classes of Economic Behavior in the Context of Intertemporal Choices Ratio Mathematica Volume 47, 2023. ISSN: 1592-7415 E ISSN: 2282-8214. DOI:10.23755/rm.v39i0.1137
- Martino, R.; Ventre, V. An Analytic Network Process to Support Financial Decision-Making in the Context of Behavioural Finance. *Mathematics* (2023), 11, 3994. <https://doi.org/10.3390/math11183994>
- Ventre, V., Cruz Rambaud, S., Martino, R., & Maturo, F. (2023). An analysis of intertemporal inconsistency through the hyperbolic factor. *Quality & Quantity*, 57(1), 819-846. <https://doi.org/10.1007/s11135-022-01352-6>
- Ventre, V.; Martino, R.; Castellano, R. and Sarnacchiaro, P., (2023). The analysis of the impact of the framing effect on the choice of financial products: an analytical hierarchical process approach. In *Annals of Operations Research*. <https://doi.org/10.1007/s10479-022-05142-z>

- Ventre, V.; Cruz Rambaud, S. ; Martino, R. and Maturo F., (2023) A behavioral approach to inconsistencies in intertemporal choices with the Analytic Hierarchy Process methodology. In *Annals of Finance* <https://dx.doi.org/10.1007/s10436-022-00419-6>
- Ventre, V.; Ferrara Dentice, E.; Dello Iacono, U.; Martino, R. 2022. Models and Theories for the choice of Teaching Strategies in Mathematics. In *Italian Journal of Pure and Applied Mathematics* – N. 48–2022 pp. 125–144
- Ventre, V., & Martino, R. (2022). Quantification of Aversion to Uncertainty in Intertemporal Choice through Subjective Perception of Time. *Mathematics*, 10(22), 4315. <https://doi.org/10.3390/math10224315> pp. 1-16
- Ventre, V., Martino, R., & Maturo, F. (2022). Subjective perception of time and decision inconsistency in interval effect. *Quality & Quantity*, 1-26. doi 10.1007/s11135-022-01581-9 pp. 1-15
- Ventre V. and Martino R. 2022. A multidisciplinary approach to decompose decision-making process in the context of intertemporal choices. In *Ratio Mathematica* Volume 43, 2022
DOI: <http://dx.doi.org/10.23755/rm.v43i0.880> ISSN: 1592-7415. ISSN: 2282-8214.
- Ventre, V.; Cruz Rambaud, S.; Martino, R. and Maturo, F. 2022. An analysis of intertemporal inconsistency through the hyperbolic factor. In *Quality & Quantity* <https://doi.org/10.1007/s11135-022-01352-6> pp. 1-28.
- Ventre, V; Longo, A; Maturo, F. 2021. The role of the communication and information in decision-making problems. DOI:10.1007/978-3-030-61334-1_20. pp.407-419. In *Algorithms as an approach of applied mathematics* - ISBN:978-3-030-61334-1. In *STUDIES IN FUZZINESS AND SOFT COMPUTING* - ISSN:1434-9922 vol. 404
- Ventre, V; Ferrara Dentice, E; Martino, R. 2020. Teaching as a decision-making model: strategies in mathematics from a practical requirement. DOI:10.23755/rm.v39i0.559. pp.111-136. In *RATIO MATHEMATICA* - ISSN:1592-7415 vol.39
- Maturo, F; Ferguson, J; Di Battista, T; Ventre, V. 2020. A fuzzy functional k-means approach for monitoring Italian regions according to health evolution over time. DOI:10.1007/s00500-019-04505-2. pp.13741-13755. In *SOFT COMPUTING* - ISSN:1432-7643 vol. 24 (18)
- Bhutta, N.T; Simonetti, B; Ventre, V. 2019. Does Islamic Capital Asset Pricing Model Outperform Conventional Capital Asset Pricing Model?. DOI:10.1007/978-3-030-30659-5_27. pp.471-482. In *Decision Making in Social Sciences: Between Traditions and Innovations* - ISBN:978-3-030-30658-8.... In *STUDIES IN SYSTEMS, DECISION AND CONTROL* - ISSN:2198-4182 vol. 247
- Ventre, V.2018. Behavioural Issues in decision problems: the role of information. DOI:10.14505/jmef.v4.2(7).02. In *JOURNAL OF MATHEMATICAL ECONOMICS AND FINANCE* - ISSN:2458-0813 vol. vol IV, issue 2(7) winter 2018 (2(7))
- Longo, A; Ventre, V.2018. Impulsivity and information in cooperative and non-cooperative decision problems. In *JOURNAL OF MATHEMATICAL ECONOMICS AND FINANCE* - ISSN:2458-0813 vol. Summer 2018, Volume IV, Issue 1(6)
- Maturo, F.; Ventre, V.2018. Consensus in Multiperson Decision Making using fuzzy Coalitions.. DOI:10.1007/978-3-319-60207-3_26. pp.451-464. In *Soft Computing applications for group decision making and consensus modeling* - ISBN:978-3-319-60206-6. In *STUDIES IN FUZZINESS AND SOFT COMPUTING* - ISSN:1434-9922 vol. 357.
- Cruz Rambaud, S; Fernández González, I; Ventre, V. 2018. Modeling the inconsistency in intertemporal choice: the generalized Weibull discount function and its extension. DOI:10.1007/s10436-018-0318-3. pp.1-12. In *ANNALS OF FINANCE* - ISSN:1614-2446
- Olivieri, M.; Squillante, M.; Ventre, V. 2016. Information and Intertemporal Choices in Multi-Agent Decision Problems. DOI:<http://dx.doi.org/10.23755/rm.v31i0.316>. pp.3-24. In *RATIO MATHEMATICA* - ISSN:1592-7415 vol. 31 (1)

- Longo, A.; Ventre, V. 2016. The level of information held by a problem solver influences decision processes. DOI:<http://dx.doi.org/10.14505/jmef>. pp.69-80. In JOURNAL OF MATHEMATICAL ECONOMICS AND FINANCE - ISSN:2458-0813 vol. 2
- Ventre, V.; Cruz Rambaud, S. 2016. Deforming time in a non-additive discount function. DOI:10.1002/int.21842. pp.467-480. In INTERNATIONAL JOURNAL OF INTELLIGENT SYSTEMS - ISSN:1098-111X vol. 32 (5)
- Olivieri M., G; Ventre, V. 2015. Modeling false consensus, vol. 5 (no. 2), pp. 1 – 20. Alexander Myller Publishing, Iasi. ISSN: 2248 – 1672; ISSN-L: 2248-1672. pp.1-20. In INTERNATIONAL JOURNAL OF RISK THEORY - ISSN:2248-1672 vol. 5 (2)
- Longo, A.; Ventre, V. 2015. Influence of information on behavioral effects in decision processes. DOI:<http://dx.doi.org/10.23755/rm.v28i1.26>. pp.31-43. In RATIO MATHEMATICA - ISSN:1592-7415 vol. 28
- Ventre, V. 2015. A behavioural model of hyperbolic discounting in the framework of force of mortality. pp.1-12. In INTERNATIONAL JOURNAL OF RISK THEORY - ISSN:2248-1672 vol. 5 (1)
- Longo, A.; Squillante, M.; Ventre A.; Ventre, V. 2015. The intertemporal choice behaviour the role of emotions in a multi-agent decision problem. DOI:10.1478/AAPP.932C2. pp.C2-C14. In ATTI DELLA ACCADEMIA PELORITANA DEI PERICOLANTI, CLASSE DI SCIENZE FISICHE MATEMATICHE E NATURALI - ISSN:0365-0359 vol. 93 (2)
- Ventre, V. 2014. False Consensus Effect and intertemporal choices in multi-agent decision problems. pp.11-26. In INTERNATIONAL JOURNAL OF RISK THEORY - ISSN:2248-1672 vol. 4
- Ventre, V. 2014. The intertemporal choice behavior: the role of emotions in a multiagent decision problem. DOI:<http://dx.doi.org/10.23755/rm.v27i1.36>. pp.91-110. In RATIO MATHEMATICA - ISSN:1592-7415 vol. 27
- Cruz Rambaud, S., Ventre, V. 2013. Modelling the intertemporal choice through the Dynamic Time-Perception. pp.109-114. In Multicriteria and Multiagent Decision Making with Applications to Economic and Social Sciences. Studies in Fuzziness and Soft Computing ISSN 1434-9922 - ISBN:978-3-642-35634-6 vol. 305
- Marcarelli, G.; Simonetti, B.; Ventre, V. 2013. Analyzing AHP matrix by robust regression. DOI:10.1007/978-3-642-32903-6. pp.223-231. In Advanced Dynamic Modeling of Economic and Social Systems. Series: Studies in Computational Intelligence 448 - ISBN:978-3-642-32902-9 vol. 448
- Ventre, V.; Ventre A. 2012. The Intertemporal behaviour: classical and alternative delay discounting models and control techniques. DOI:10.1478/AAPP.90S1C3. pp.C3-1-C3-21. In ATTI DELLA ACCADEMIA PELORITANA DEI PERICOLANTI, CLASSE DI SCIENZE FISICHE, MATEMATICHE E NATURALI - ISSN:1825-1242 vol. 90, suppl. n.1 C3 (2012)
- Ventre, V.; Ventre A. 2012. La decisione (Monografia), Liguori Editore, Napoli ISBN 978-88-207-5580-5.
- Cruz Rambaud, S.; Ventre, V. 2011. Some financial topics in subjective intertemporal choice. pp.3-8. In RATIO SOCIOLOGICA - ISSN:2035-3871 vol. vol 4 n.1
- Ventre, V; Squillante, M. 2010. Assessing false consensus effect in a consensus enhancing procedure. DOI:10.1002/int20402. pp.274-285. In INTERNATIONAL JOURNAL OF INTELLIGENT SYSTEMS - ISSN:0884-8173 vol. 25
- Ventre, V.; Marcarelli, G. 2010. Decision Making in Social Actions. DOI:10.1007/978-3-642-15976-3_16. pp.281-289. In Studies in Fuzziness and Soft Computing - ISBN:978-364215975-6 vol. 257

Monograph

“La decisione” (2012) (co-authored with A.G.S. Ventre), Liguori Editore, Napoli ISBN 978-88-207-5580-5.

Refereeing

Associate Editor of Ratio Mathematica – Journal of Mathematics, Statistics and Applications

Member of Editorial Board of Italian Journal of Pure and Applied Mathematics

Member of Editorial Board of *Frontiers in Applied Mathematics and Statistics*

Member of Editorial Board of Science and Philosophy – Journal of Epistemology, Science and Philosophy

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

Main Conference presentations, participation and organization of the last 15 years

- 8th DySES University of Almería (Spain), 17th-20th October 2023 – Scientific Committee
- Statistical methods for evaluation and quality: techniques, technologies and trends. University “G. D’Annunzio” of Chieti-Pescara. August 30, 2023 – September 1, 2023.
An original approach to anomalies in intertemporal choices through Functional Data Analysis: Theory and application for the study of Hikikomori syndrome
Martino, R., Ventre, V., Cruz Rambaud, S. and Maturo, F.
- International Experts Summit on Applied Science, Engineering and Technology (IESASET2023). Tokyo, Japan. September 11, 2023- September 13, 2023
The Relative Nature of Time: Exploring Inconsistencies in Intertemporal Choice
Martino, R. and Ventre, V.
- 11TH GENERAL AMAMEF CONFERENCE-Advanced Mathematical Methods for Finance. Bielefeld, June 26 – June 30, 2023.
Time is relative. What about Inconsistency in Intertemporal Choices
Martino, R., Ventre, V., Sagliano, L., Panico, F., Valio, L. and Trojano, L.
- World Conference On Physics and Mathematics, May 22-23, 2023 Berlin, Germany EURASIA Conference
What about Inconsistency in Intertemporal Choices
Martino, R. and Ventre, V.
- 7th DySES Conference at NEOMA Business School between the 5th-7th October 2022, Rouen (France) – Comitato Scientifico
- 11TH GENERAL AMAMEF CONFERENCE-Advanced Mathematical Methods for Finance. Bielefeld, June 26 – June 30, 2023.
Time is relative. What about Inconsistency in Intertemporal Choices
Martino, R., Ventre, V., Sagliano, L., Panico, F., Valio, L. and Trojano, L.
- 7th DySES Conference at NEOMA Business School between the 5th-7th October 2022, Rouen (France) – Scientific Committee

- DySES 2002: Dynamics of Socio Economic Systems October 5-7, 2022, NEOMA Business School, Rouen Campus, France.
"A new measure of distance from perfect rationality in the context of intertemporal choices"
Ventre, V. and Martino, R.
- ABF&E 2022: 15th Annual Meeting, Academy of Behavioral Finance & Economics, September 21-24, 2022, Los Angeles, CA, USA.
"A new measure for time inconsistency based on time misperception"
Ventre, V. and Martino, R.
Award for the Robert A. Olsen Best Paper in Behavioral Finance & Economics – 2022
- ICNBF 2022: 16. International Conference on Neurofinance and Behavioral Finance, September 15-16, 2022, Zurich, Switzerland.
"Decomposition of the discount function into impatience and uncertainty aversion. How neurofinance can help to understand behavioral anomalies"
Ventre, V. and Martino, R.
Best Presentation Award
- IcoMS 2022: 5th International Conference on Mathematics and Statistics, June 17-19, 2022, Paris, France.
"Frame Effect Analysis Using Multilevel Regression and Analytic Hierarchy Process to Improve Financial Information Disclosure"
Ventre, V., Sarnacchiaro P. and Martino, R.
- ICEFR 2022: 11th International Conference on Economics and Finance Research, April 27-29, 2022, University of Plymouth, Plymouth, UK.
"Intertemporal choice anomalies and subjective probability applied to the relationship between the risk and return of a financial asset"
Ventre, V. and Martino, R.
- ICFMRPM 2022: 16. International Conference on Financial Mathematics, Risk and Portfolio Management, April 25-26, 2022, New York, United States.
"Subjective Probability and the Intertemporal Dimension of Probability to Correct the Misrelation Between Risk and Return of a Financial Asset as Perceived by Investors. Extension of Prospect Theory to Better Describe Risk Aversion"
Ventre, V. and Martino, R.
- ICBFFCD 2022: 16. International Conference on Behavioral Finance, Financial Choices and Decisions, March 21-22, 2022, Madrid, Spain.
"Reworking of the Anomalies in the Discounted Utility Model as a Combination of Cognitive Bias and Decrease in Impatience: Decision Making in Relation to Bounded Rationality and Emotional Factors in Intertemporal Choices" Ventre, V. and Martino, R.
Best Presentation Award
- TASK 2021: Invited Talk at the 4th AFU International Conference, Toward Advanced Scientific Knowledge (TASK), 19-20 May 2021, Dubai, United Arab Emirates.
An Analysis of the degree of Impatience in Intertemporal Choice: a case study.
Ventre V., Martino R. and Squillante M.
- 45th Annual Meeting of the AMASES, Reggio Calabria, Sept 13-18, 2021. Remote Made
- DYSES 2018: Systemic Risk, Membro dello Comitato Organizzativo 9- 12 Ottobre 2018. Pargi, France (Comitato Organizzatore) Website: http://dyses2018.altervista.org/advisory_board/

- 44th Annual Meeting of the AMASES, Padova, Sept 18, 2020. Remote Made
- 5th DySES conference 27th – 29th September 2016 in University of La Habana (Cuba) (Scientific Committee). Website <http://dyses2016.altervista.org/committees>
- Decision Making for Economic and Social Sciences, October, 7-8 2015 University of Sannio, Benevento (Comitato Organizzatore)
- “International meeting DySES 2014, Dynamics of socio-economic systems, 16-18 september 2014, Facultad de Turismo y Finanzas – Universidad de Sevilla;
- Multicriteria and Multiagent Decision Making, Napoli, November 26-27, 2010, (organizing committee);
- V Meeting on Dynamics of Social and Economic 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;
- Convegno MTISD’08 (Metodi, Modelli e Tecnologie dell’Informazione a Supporto delle Decisioni), Lecce, September 18-20, 2008 (organizing committee);

Teaching

Decision Theory

University of Campania Luigi Vanvitelli, undergraduate in Architecture and Industrial Design from 2018 to 2023

University of Sannio, undergraduate in Economics 2009-2015

University of Naples Parthenope, undergraduate in Economics 2015-2018

Letturer in Financial Mathematics and Behavioural Finance (4 ECTS - 20 hours) Educational program 2021/22 PhD Program in Mathematics, Physics and Applications to Engineering

Financial Mathematics

University of Campania Luigi Vanvitelli, undergraduate in Data Analytics from 2019 to 2023

University of Sannio, Faculty of Economics 2005-2017

Second University of Naples, Faculty of Economics 2005-2010

Fundamentals of Mathematics and Mathematical Analysis

University of Campania Luigi Vanvitelli, undergraduate in Architecture and Industrial Design from 2018 to 2022

Financial and Actuarial Mathematics

University of Sannio, undergraduate in Economics 2010-2016

Mathematics for Economics and Finance

University of Sannio, Faculty of Economics 2005-2007

Financial Models

University of Sannio, Faculty of Economics 2005-2016

Second University of Naples, Faculty of Economics 2005-2007

Thesis supervisor

University of Campania Luigi Vanvitelli, undergraduate in Mathematics and in Data Analytics.

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.