

University of Lugano and  
Swiss Finance Institute  
Via G. Buffi, 13  
6900 Lugano

+39 328 2852677

+41 58 6664496 (direct)

+41 58 6664734

nicola.fusari@lu.unisi.ch

# Nicola Fusari

## Education

- 2005–2008 **Phd in Finance**, *University of Lugano and Swiss Finance Institute*, Lugano.  
Expected in 2009
- 2001–2004 **Degree in Economics and Banking**, *University of Verona*, 110/110 (*cum laude*).

## Experience

### Vocational

- 2008–2009 **Teaching Assistant**, *University of Lugano*.  
Capital Markets (Prof. Francesco Franzoni) - Master Course (taught in English)  
Teoria Finanziaria (Prof. Giovanni Barone-Adesi) - Bachelor Course
- 2007–2008 **Teaching Assistant**, *University of Lugano*.  
Capital Markets (Prof. Francesco Franzoni) - Master Course (taught in English)  
Teoria Finanziaria (Prof. Giovanni Barone-Adesi) - Bachelor Course
- 2006–2007 **Teaching Assistant**, *University of Lugano*.  
Capital Markets (Prof. Giovanni Barone-Adesi) - Master Course (taught in English)  
Teoria Finanziaria (Prof. Giovanni Barone-Adesi) - Bachelor Course

## Languages

Italian **Mother tongue**  
English **Good**

## Computer skills

Operative Systems	Windows, Linux, Mac Os X	Databases	Mysql, Sql (beginner level)
Math-Statistics Programs	Matlab, Mathematica, R	Others	Microsoft Office, Latex
Programming Languages	C++ (beginner level)		Photoshop

## Attended Conferences

- 7th Swiss Doctoral Workshop, Gersensee (June 2008).  
Barrier Option Pricing Using Adjusted Transition Probabilities
- 25th Erasmus Conference, Rotterdam (May 2007).  
Barrier Option Pricing Using Adjusted Transition Probabilities

---

## Attended Courses (taught in English)

- Financial Theory (Prof. Barone-Adesi)
- Statistics (Prof. Ronchetti)
- Probability (Prof. Trojani)
- Econometrics (Prof. Gagliardini)
- Time Series (Prof. Arbia)
- Corporate Finance (Prof. Degeorge)
- Asset Pricing (Prof. Kaul)
- Advance Corporate Finance (Prof. Merothra)
- Mathematical Finance (Prof. Elliot)
- Cointegration (Prof. Paruolo)
- Real Option (Prof. Cheney)
- Financial Econometrics (Prof. Trojani and Prof. Gagliardini)
- Advanced Asset Pricing (Prof. Basak)
- Nonparametric Econometrics (Prof. Linton)
- Advanced Option Pricing (Prof. Wu)
- Asymptotic Theory (Prof. Ronchetti)
- Credit Risk (Prof. Veronesi)

---

## Academic Activities

- Referee for Computational Economics

---

## Publications and Working Papers

G. Barone-Adesi, N. Fusari, and J. Theal. Barrier option pricing using adjusted transition probabilities. *Journal of Derivatives (forthcoming)*, November 2008.

N. Fusari and A. Gamba. Valuing modularity as a real option. *Working paper (Revise and resubmit, Management Science)*, November 2008.

N. Fusari, D. La Vecchia, and D. Ronchetti. Time-changed Lévy processes for option pricing: the GBP-CHF case. *Working paper*, September 2008.

---

## Interests

Sports	Mountain Bike, Football, Running, Swimming, Nordic Walking
Photography	Digital photography and image editing

---

## References

### **Giovanni Barone-Adesi.**

Professor of Finance  
University of Lugano and Swiss Finance Institute  
Institute of Finance  
Via G. Buffi 13, 6900 Lugano  
e-mail: baroneg@lu.unisi.ch

**Andrea Gamba.**

Visiting Assistant Professor of Finance  
The George Washington University  
School of Business  
2201 G Street, NW - Fonger Hall suite 212  
Washington DC 20052, USA  
e-mail: [agamba@gwu.edu](mailto:agamba@gwu.edu)