Valerio Lacagnina

Personal data

Date of Birth: o5 May 1966.
Citizenship: Italian.

Education

(1998)
Italian PhD in Financial Sciences for the Enterprise in 1998 from Universita' di Napoli Federico II (University of Naples).

(1993)
Master’s degree in Management Engineering from the Universita' di Palermo.

Academic appointments

(2018-present)
Associate Professor scientific sector SECS-S/06, University of Palermo, Italy.

(2000-2018)
Assistant Professor scientific sector SECS-S/06, University of Palermo, Italy.

(2007-2018)
Member of the Collegio di Dottorato in "Statistics, Applied Statistics and Quantitative Finance"

(1994)
One year scholarship on Decision Making Support Systems for Traffic Basins Planning by the C.N.R. (Italian National Research Council).

Teaching

(2016-present)
"Matematica Generale" (Calculus) for the Degree in "Economia e Finanza"

(2004-2016)
"Esercitazioni di Matematica Generale" for the Degree in "Economia e Finanza"

(2007-2009)
"Informatica 2 Laboratorio" for the Degree in Statistics and "Statistica e Informatica per la Gestione e l'Analisi dei Dati"

(2006-2009)
"Esercitazioni di Matematica per l'Economia" for the Master Degree in "Scienze Economiche e Finanziarie"

(2002-2007)
"Ricerca Operativa" for the Degree in "Statistica e Informatica per la Gestione e l'Analisi dei Dati"

(2004-2005)
"Informatica 2" for the Master Degree in "Statistica"
(2002-2004)
"Conoscenze Informatiche" and "Informatica" for the Degree in "Economia Aziendale"

(2001-2004)
"Esercitazioni di Matematica Generale" for the Degree in "Economia e Valutazione delle Politiche Pubbliche e Territoriali"

(2001-2002)
"Ricerca operativa" for the Degree "Economia Aziendale" and "Amministrazione ed Economia delle Imprese"

"Informatica" and "Conoscenze Informatiche" for the Degree in "Economia e Gestione dei Servizi Turistici", "Economia Aziendale", and "Amministrazione ed Economia delle Imprese"

"Informatica Generale" for the Degree in "Economia e Commercio" and "Economia Aziendale"

Conference Co-Organizer

(2009-2010)
XI Workshop on Quantitative Finance, Palermo (Italy), January 28-29, 2010

(2007)
International conference of Artificial Economics 2007, 14-15 Settembre 2007, Palermo

(2005)
XXIX Convegno AMASES, 12-15 September 2005, Palermo

Research interests

Financial and Economical Simulation by Agent-Based Approach, Operations Research, Graphs Theory, Scheduling Problems, Natural Algorithms, Fuzzy programming, Data Envelopment Analisys.

Refereeing

Reviewer of research papers for: Information Sciences, Asia-Pacific Journal of Operational Research, Journal of Economic Behavior and Organization, Fuzzy Information and Engineering

(2007)
Reviewer for McGraw-Hill Italia

Research grants

(2007)
Principal investigator, "Modelli stocastici per la selezione di portafoglio con rilassamento fuzzy", ORPA075BLM, ex MIUR 60%

Associate investigator, PRIN 2007, (Italian Research Grants for Project of Relevant Interest), twoyears project, "Learning and investment decisions in an artificial automated financial market"

(2006)
Principal investigator, "Trattamento probabilistico dell'incertezza tramite il principio di coerenza e la logica fuzzy", INPA063A73, ex MIUR 60%

(2005)
Principal investigator, "Trattamento probabilistico dell'incertezza per il learning di agenti in un mercato finanziario virtuale", INPA051752, ex MIUR 60%

(2004)
Principal investigator, "Tecniche agent based per la simulazione di mercati finanziari in ambiente parallelo", ORPA040247, ex MIUR 60%

Associate investigator, PRIN 2004 (Italian Research Grants for Project of Relevant Interest), twoyears project, Models for the price dynamics of financial securities: institutional aspects and behavioral assumptions in a agent-based framework

(2002)
Associate investigator, PRIN 2002 (Italian Research Grants for Project of Relevant Interest), twoyears project, Models and Algorithms to Select Insurance and Bank Portfolios

(2001)
Associate investigator, PRIN 2002 (Italian Research Grants for Project of Relevant Interest), twoyears project, Credit Risk and Market Risk: Theory, Computation and Strategies

(2000)
Associate investigator, "Impiego delle reti multi-layer perceptron (MPL) nella valutazione orientata del rischio di un portafoglio finanziario", ex MIUR 60%

Associate investigator, "Metodi e modelli di supporto al processo decisionale nel settore trasporti", ex MIUR 60%

Publications

Journal articles and books

Pecorella A, Conigliaro M, Lacagnina V, Precorso di Matematica Generale (book), Pearson, ISBN: 9788891932891.

Cracolici M, Cuffaro M, Lacagnina V, Assessment of Sustainable Well-being in the Italian Regions: An Activity Analysis Model. ECOLOGICAL ECONOMICS, vol. 143, pp.105-110, ISSN: 0921-8009, DOI: 10.1016/j.ecolecon.2017.07.010.

Lacagnina V, Provenzano D, An integrated fuzzy-stochastic model for revenue management: The hospitality industry case. TOURISM ECONOMICS, vol. 22(4), pp. 779-792, ISSN: 1354-8166, DOI: 10.1177/1354816616654250, Scopus: 2-s2.0-84986587080, WOS: 000380945600008.

Lacagnina V, Leto-Barone M S, La Piana S, Seidita A, Pingitore G, Di Lorenzo G, Analysis of a Database to Predict the Result of Allergy Testing in Vivo in Patients with Chronic Nasal Symptoms. AMERICAN JOURNAL OF RHINOLOGY & ALLERGY, vol. 28(5), pp. 414-418, ISSN: 19458924, DOI: 10.2500/ajra.2014.28.4078, Scopus: 2-s2.0-84907434569, WOS: 000342748300016, PubMed: 25198028.

Lacagnina V, Leto-Barone M, La Piana S, La Porta G, Pingitore G, Di Lorenzo G, Comparison between statistical and fuzzy approaches for improving diagnostic decision making in patients with chronic nasal symptoms. FUZZY SETS AND SYSTEMS, vol. 237, pp. 136-150, ISSN: 0165-0114, DOI: 10.1016/j.fss.2013.10.013, Scopus: 2-s2.0-84891857501, WOS: 000331027100007, MathSciNet: MR3147384

D. Mendola, R. Scuderi, V. Lacagnina. Defining and Measuring the Development of a Country Over Time: a Proposal of a New Index, Quality & Quantity, DOI: 10.1007/s11135-012-9665-8, 2012

V. Lacagnina, A. Pecorella. A Stochastic Soft Constraints Fuzzy Model for a Portfolio Selection Problem. Fuzzy Sets and Systems, 157: 1317-1327, 2006

A. Consiglio, V. Lacagnina, A. Russino. A Simulation Analysis of the Microstructure of an Order Driven Financial Market with Multiple Securities and Portfolio Choices. Quantitative Finance, 5: 71-87, 2005

F. Guerriero, R. Musmanno, V. Lacagnina, A. Pecorella. A Class of Label Correcting Methods for the K Shortest Paths Problem. Operations Research, 49(3): 423-429, 2001

Refereed Chapters in Books

V. Lacagnina, D. Provenzano. Hotel Chain Performance: a Gravity-DEA Approach. In: A. Matias, P. Nijkamp, & M. Sarmento, editors, Tourism economics: impact analysis, 171-181, Springer, 2011

V. Lacagnina, D. Provenzano. Threshold Rule and Scaling Behavior in a Multi-Agent Supply Chain. In: M. LiCalzi, L. Milone, P. Pellizzari, editors, Progress in Artificial Economics: Computational and Agent-Based Models, 645: 139-150 of Lecture Notes in Economics and Mathematical Systems, Springer, 2010

E. Catanese, A. Consiglio, V. Lacagnina, A. Russino. Asset Return Dynamics Under Alternative Learning Schemes. In: C. Hernandez, M. Posada, A. Lopez-Parades, editors, Artificial Economics: the Generative Method in Economics, 631: 211-222 of Lecture Notes in Economics and Mathematical Systems, Springer, 2009

V. Lacagnina, D. Provenzano. An Optimized System Dynamics Approach for a Hotel Chain Management. In: A. Matias, P. Nijkamp, M. Sarmento, editors, Advances in Tourism Economics, New Developments, pp. 35-49 of Physica-Verlag, Springer, 2009

A. Consiglio, V. Lacagnina, A. Russino. The Dynamics of Quote Prices in an Artificial Financial Market with Learning Effects. In: C. Bruun, editor, Advances in Artificial Economics, 584: 63-75 of Lecture Notes in Economics and Mathematical Systems, Springer, 2006

A. Consiglio, V. Lacagnina, A. Russino. Learning and the Price Dynamics of a Double-Auction Financial Market with Portfolio Traders. In: P. Mathieu, B. Beaufils, O. Brandouy, editors, Artificial Economics, 564: 215:226 of Lecture Notes in Economics and Mathematical Systems, Springer, 2005

D. Andria, V. Lacagnina, A. Lino, A. Pecorella. A Parallel Simulated Annealing Approach to the K Shortest Loopless Paths Problem. In: H. Power, J. J. Long, J. J. Casares Long, editors, Applications of High Performance Computing in Engineering V, 3:123-134 of Transactions on Information and Communications Technologies, WIT Press, 1997

V. Lacagnina, R. Russo. The Combined Distribution/Assignment Problem in Transportation Network Planning: A Parallel Approach on Hypercube Architecture. In: C.A. Brebbia, H. Power, editors, Application of Supercomputers in Engineering IV, 9: 279-287 of Transactions on Information and Communications Technologies, WIT Press, 1995

A. Genco, V. Lacagnina, A. Masnata, G. Pecorella. Job Shop Scheduling by Parallel Approach. In: C.A. Brebbia, H. Power, editors, Application of Supercomputers in Engineering, 3: 35-45 of Transactions on Information and Communications Technologies, WIT Press, 1993