# Giorgio Fabbri

### Curriculum vitæ 07th of Jannury 2020



#### Personal informations

Born April 10, 1979 in Cesena (Italy).

Nationalities French (since the 31st of March 2019) and Italian.

Family situation Married, one child (born in 2015).

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site web http://sites.google.com/site/giorgiofabbri1979/.

## Education and positions

Oct 15 - Today Chargé de Recherche (CR, permanent position) CNRS, France.

Oct 15 - Aug 17, Labo d'affectation: Aix-Marseille School of Economics.

Sept 17 - Today, Labo d'affectation: GAEL - Laboratoire d'Économie Appiquée de Grenoble, France.

Sep 12 - Aug 15 PRAS (PRofesseur ASsocié), EPEE and Department of Economics, University "d'Evry - Val d'Essonne", France.

Nov 08 - Aug 12 Assistant professor (permanent position), University "Parthenope", Naples, Italy. Department of Economic

Studies "S. Vinci".

Jan 06 - Oct 08 Research fellow, University "Luiss - Guido Carli", Rome, Italy.

Jan 07 - Jan 08 Research associate (post-doc), University of the New South Wales, Sydney, Australia.

Nov 02 - Oct 06 PhD student, University "La Sapienza", Rome, Italy. "Istituto Guido Castelnouvo".

Oct 98 - Jul 02 Student, Scuola Normale Superiore (Pisa, Italy) and University of Pisa.

#### Other

Dec 09 - Today Extramural fellow, IRES - Institut de Recherches Économiques et Sociales, Univ. Cat. de Louvain, Belgium.

Aug 17 - Today Fellow, Global Labor Organization (GLO).

2013 - Today Member of the *Marco Fanno* alumni Association

2015 - Today Member of the Associazione Alunni, Ricercatori e Professori della Scuola Normale Superiore di Pisa

#### **Titles**

20 Dec 2006 PhD in Math - University La Sapienza, Rome, Italy. Supervisor: prof. Fausto Gozzi.

22 Jul 2002 Diploma of the Scuola Normale Superiore, Pisa. Supervisor: prof. Fulvio Ricci, mark: 70/70 cum laude

12 Jul 2002 Degree in Math (4 years) - Università di Pisa. Supervisor: prof. Fulvio Ricci, mark: 110/110 cum laude

#### Other

Abilitazione nazionale (Italie) professore di prima fascia, sections: Economia Politica - 13/A1

## Administrative and collective responsibilities

- 2011 Today Member of the **Ph.D. committee** of the Ph.D. in *Economics, management and accounting* of the University of Naples *Parthenope*
- 2012 2015 Member of the scientific committee of the Labex MME-DII Modèles Mathématiques et Économiques de la Dynamique, de l' Incertitude et des Interactions.
- 2012 2015 Member of the board of the laboratory EPEE, University Evry-Val d'Essonne (2012-2015).

## Study/research periods in other universities

#### Four weeks or more

Centre d'Economie, Université Paris I Panthéon-Sorbonne. France (invited by Hippolyte d'Albis and Katheline Schubert). Department of Economic Sciences, Universitè catholique de Louvain. Belgium (invited by Raouf Boucekkine). Unité de Mathématiques appliquées - Ecole Nationale Supérieure de Techniques Avancées (ENSTA). Paris, France (invited by Francesco Russo). Department of Economics, Istanbul Bilgi University. Turkey (invited by Remzi Sanver). Applied Math department, University of Pisa. Italy (invited by Franco Flandoli and Fausto Gozzi). Math department, Georgia Institute of Technology (Gatech). GA. USA (invited by Andrzej Świech). G.R.E.Q.A.M. - Aix-Marseille School of Economics, Universite Aix-Marseille. France (invited by Raouf Boucekkine and Patrick Pintus), Dipartimento di Economia e Finanza - Luiss - Guido Carli, Rome. Italy (invited by Fausto Gozzi)

#### Short periods

DISAE - University of Naples Parthenope. Italie (invited by Michele Di Maio and Vincenzo Lombardo). University of Economics and Law Vietnam National University, Ho Chi Minh city, Vietnam (invited by Tien Dung Nguyen). School of Mathematics and Statistics University of the New South Wales - Sydney, Australia (invited by Benjamin Goldys).

## Organization of conference and workshop

- 2020 Member of the organizing committee of the 2nd European Congress on Agriculture and Food Science October 01-02, 2020 Amsterdam, Netherlands
- 2020 (Co)organizer of the FAERE 2020 conference (French Association of Environmental and Resource Economists) in Grenoble
- 2018 (Co)organizer of the session PDE Constrained Optimization in Economics and the 14th Viennese Conference on Optimal Control and Dynamic Games Vienna, July 3-6, 2018. Site web: https://orcos.tuwien.ac.at/events/vc2018.
- 2018 (Co)organizer of the session Infinite dimensional stochastic modeling in economics and finance an the 14th Viennese Conference on Optimal Control and Dynamic Games Vienna, July 3-6, 2018. Site web: https://orcos.tuwien.ac.at/events/vc2018.
- 2014 (Co)organizer of the Workshop **Dynamic models for endogenous population**. Paris, 5 February 2014. Site web: https://sites.google.com/site/semestershade/population.
- 2014 (Co)organizer of the Workshop **Network Dynamics and Public Goods** Paris, 24 January 2014. Site web: https://sites.google.com/site/semestershade/network-dynamics-and-coordination
- 2014 (Co)organizer of the Workshop Advances in dynamic interations Paris, 16 January 2014. Site web: https://sites.google.com/site/semestershade/workshopgame
- 2014 (Co)organizer of the Workshop **Finance in General Equilibrium** Paris, 10 January 2014. Site web https://sites.google.com/site/semestershade/workshop-finance-in-general-equilibrium
- 2013 (Co)organizer of the Conference DIET (Dynamic Interaction Economic Theory) Paris, 16 et 17 December 2013. Site web: https://sites.google.com/site/dietconference/
- 2012 (Co)organizer of the Journée dynamique workshop. Evry, France. 8 November 2012

## Talks and seminars

workshop, 2019	Managing spatial linkages and geographic heterogeneity in dynamic models with transboundary pollution, Space and Growth: Theoretical and Empirical Models, Pisa, Italy. Invited speech.
workshop, 2019	A spatiotemporal framework for the analytical study of optimal growth under transboundary pollution, Heterogeneous Dynamic Models of Economic and Population, Wien, Austria
conference, 2019	A spatiotemporal framework for the analytical study of optimal growth under transboundary pollution, ASSET conference, Athen, Grece
conference, 2019	Policies effectiveness in spatial resource wars: a two-region model, APET Conference. Strasbourg, France
conference, 2019	HJB equations in infinite dimension and optimal control of stochastic evolution equations via generalized Fukushima decomposition, DEA (Dynamics, Equations and Applications) conference. AGH University of Science and Technology, Kraków, Poland. Invited speech
seminar, 2019	Linear models of spatial distributed natural ressources. Università Luiss G. Carli, Rome. Italy
conference, 2019	A note on competition for spatial distributed resources on networks, 19th SAET Conference, Ischia, Italy
conference, 2018	A Spatial Model of Resource Wars: a Two-region Example, 2018 Annual Meeting of ASSET. Florence, Italy
conference, 2018	A A note on competition for spatial distributed resources on networks, 14th Viennese Conference on Optimal Control and Dynamic Games. Vienna, Austria.Invited speech
workshop, 2017	Some recent developments on endogenous spatial growth models, "Mean Field Games, Spatial Economics, Equilibrium and Collective Decision". Cachan. Invited speech
workshop, 2017	A Spatial Model of Fish Wars, "Croissance, Environnement et Population". Nanterre. France. Invited speech
conference, 2017	Heterogeneous entrepreneurs, government capabilities and the effectiveness of industrial policy, 2017 Annual Meeting of ASSET. Alger, Algeria
workshop, 2017	HJB equations in infinite dimension and optimal control of stochastic evolution equations via generalized Fukushima decomposition, "Finance and growth". Florence. Invited speech.
conference, 2017	The Value of Biodiversity as an Insurance Device, "Real and financial interdependencies: new approaches with dynamic general equilibrium models", Paris, France. Invited speech.
conference, 2017	Optimal Economic Growth Through Capital Accumulation in a Spatially Heterogeneous Environment, 2017 Africa Meeting of the Econometric Society. Alger, Algeria
conference, 2017	The Value of Biodiversity as an Insurance Device, 17th SAET Conference, Faro, Portugal
seminar, 2017	Some recent developments on endogenous spatial growth models, DSE - Dipartimento di Studi Economici, University of Bologna, Italy
seminar, 2017	Growth and agglomeration in the heterogeneous space: a generalized AK approach, Laboratoire d'économie appliquées de Grenoble, University of Grenoble-Alpes. France
workshop, 2016	Some recent developments on endogenous spatial growth models, "Viennese Vintage Workshop 2016". Vienna Institute of Demography. Wien, Austria. Invited speech
workshop, 2016	Some recent developments on endogenous spatial growth models, "Financial and real interdependencies: volatility, inequalities and economic policies", Marseille, France. Invited speech
conference, 2016	Geographical structure and convergence: a note on geometry in spatial growth models, "ASSET (Association of Southern European Economic Theorists) 2016 Conference". Thessaloniki, Greek
conference, 2016	Risk Sharing and Growth in Small-Open Economies, "Conference in Macroeconomic Analysis and International Finance 2016". Rethymno, Greek
conference, 2016	Risk Sharing and Growth in Small-Open Economies, Conference T2M "Theories and Methods in Macroeconomics ", Paris, France
seminar, 2016	Vintage structures, GREQAM, Université d'AIX-MArseille. France
seminar, 2015	The optimal forestry management problem Problem in Continuous Time, Centre d'Economie, Université Paris I Panthéon-Sorbonne. France
seminar, 2015	Le problème d'aménagement forestier de Mitra-Wan en temps continu, LEDa - Université de Paris Dauphine. France
seminar, 2015	$\label{thm:continuous} \textit{The optimal forestry management problem Problem in Continuous Time, GREMARS, Universit\'e Lille 3 Charles-de-Gaulle}$

- seminar, 2015 Ecological Barriers and Convergence: a Note on Geometry in Spatial Growth Models, Centre d'Economie, Université Paris I Panthéon-Sorbonne. France
- conference, 2014 Egalitarianism under population change: age structure does matter, APET Conference. Seattle, United States. Invited speech
  - seminar, 2014 The optimal forestry management problem in Continuous Time, GATE, Lyon Saint-Etienne
  - seminar, 2014 Ecological barriers and convergence: a note on geometry in spacial growth models Centre d'Economie, Université Paris I Panthéon-Sorbonne. France
  - seminar, 2014 Pricing the biodiversity in an endogenous growth framework, EPEE, University of Evry-Val d'Essonne, Evry.
- conference, 2013 On the Mitra-Wan model in of forestry management in continuous time, Workshop "Renewable resources, Sustainability, and Search" Heidelberg, Germany. Invited speech
- conference, 2013 Short-run pain, long-run gain: the conditional welfare gains from international financial integration, "Viennese Vintage Workshop 2013". Vienna Institute of Demography. Wien, Austria. Invited speech
- conference, 2013 On the Mitra-Wan model in of forestry management in continuous time, APET Conference. Lisbon, Portugal. Invited speech
- conference, 2013 Egalitarianism under population change: the role of growth and lifetime span, Conference T2M "Theories and Methods in Macroeconomics", Lyon, France
- conference, 2013 The optimal forestry management problem Problem in Continuous Time, "Workshop in Dynamic Economics", Rennes, France. Invited speech
  - seminar, 2013 The spatial AK model in the general spatial framework, Department of Economics, LUISS University, Rome. Italy
- conference, 2012 The optimal forestry management problem Problem in Continuous Time, "Journée dynamique", Evry, France.
- conference, 2012 Egalitarism Under Population Change: the Role of Growth and Lifetime Span, "Dynamics, economic growth and international trade (DEGIT XVII)". Milan, Italy
- conference, 2012 Life span and the problem of optimal population size, "12th Viennese Workshop on Optimal Control, Dynamic Games and Nonlinear Dynamics". Wien, Austria. Invited speech
  - seminar, 2012 Structures and dynamics of the space, Centre d'Economie, Université Paris I Panthéon-Sorbonne. France
  - seminar, 2012 The optimal forestry management problem Problem in Continuous Time, Ecole Nationale Supérieure des Techniques Avancées, ENSTA-ParisTech, Paris, France
  - seminar, 2012 Spatial dynamics and convergence: The spatial AK model, THEMA (THéorie Économique, Modélisation et Application), Université de Cergy-Pontoise. France
  - seminar, 2012 Life span and the problem of optimal population size, Centre d'Economie, Université Paris I Panthéon-Sorbonne. France
- conference, 2011 Leapfrogging, Growth Reversals and Welfare, XXXV convegno AMASES". Pisa, Italy
- conference, 2011 On the Mitra-Wan Forest Management Problem in Continuous Time, XXXV convegno AMASES". Pisa, Italy
- summer s., 2011 A dynamic programming result for optimal control problems driven by stochastic partial differential equations, "Stochastic control and related PDEs" Summer School. Bicocca University, Milan, Italy
- conference, 2011 Leapfrogging, Growth Reversals and Welfare, "Conference in Macroeconomic Analysis and International Finance 2011". Rethymno, Greek
  - seminar, 2011 Leapfrogging, Growth Reversals and Welfare: an example of an optimal control problem driven by a neutral differential equation arising in economic modeling, Ecole Nationale Supérieure des Techniques Avancées, ENSTA-ParisTech, Paris, France
- conference, 2010 Maintenance and Investment: Complements or Substitutes? A Reappraisal, "Riunione scientifica annuale SIE". Catania, Italy
- conference, 2010 Optimal population problem and endogenous growth: re-assessing the Parfit's repugnant conclusion, "24th European conference on operational research (Euro XXIV)". Lisbon, Portugal. Invited speech
- conference, 2010 Optimal population problem: the role of finite life, "24th European conference on operational research (Euro XXIV)". Lisbon, Portugal. Invited speech
  - seminar, 2010 Dynamic programming in Hilbert spaces for studying growth models with heterogeneous capital, Department of Economics, Istanbul Bilgi University, Istanbul, Turkey
  - seminar, 2010 Dynamic programming in Hilbert spaces for studying growth models with heterogeneous capital, Department of Applied Mathematics (DMA), University of Venice, Italy

seminar, 2010	Portfolio Optimization with Execution Delay, Ecole Nationale Supérieure des Techniques Avancées, ENSTA-ParisTech, Paris, France
conference, 2009	Optimal population problem and endogenous growth: re-assessing the Parfit's repugnant conclusion, "VID Viennese Vintage Workshop". Vienna Institute of Demography. Wien, Austria. Invited speech
conference, 2009	Maintenance and Investment: Complements or Substitutes? A Reappraisal, XXXIII convegno AMASES". Parma, Italy
seminar, 2009	A linear quadratic problem for an heat equation with Dirichlet boundary control and noise, Department of Mathematics, Universidade Federal Fluminense, Rio de Janeiro, Brasil
conference, 2008	A viscosity solution approach to the infinite dimensional HJB equation related to a boundary control problem in transport equation, Conference "Differential Equations and Topology". Moscow, Russia. Invited speech
conference, 2008	A viscosity solution approach to the infinite dimensional HJB equation related to a boundary control problem in transport equation, "Conference on Decision and Control (CDC08)". Cancun, Messico. Note: the talk, already scheduled in the conference program, has been deleted thanks to lack of research funds for travel reimbursement
seminar, 2008	Dynamic Programming in a time-to-build model, Department of Economics, LUISS University, Rome. Italy
conference, 2007	An infinite dimensional approach for an arbitrage free implied volatilities model, XXXI convegno AMASES". Lecce, Italy
conference, 2007	An Infinite Dimensional Approach for an Arbitrage Free Implied Volatilities Model, "Quantitative Methods in Finance". Sydney, Australia. Note: the talk, already scheduled in the conference program, has been deleted due to lack of research funds for paying the conference fee
seminar, 2007	An Infinite Dimensional Approach for an Arbitrage Free Implied Volatilities Model, School of mathematics and statistics, University of the New South Wales, Sydney. Australia
seminar, 2007	A verification result in the framework of viscosity solutions for infinite dimensional Hamilton-Jacobi-Bellman equation, School of mathematics and statistics, University of the New South Wales, Sydney. Australia
conference, 2006	An AK growth model with vintage capital: a dynamic programming approach, XXX convegno AMASES". Trieste, Italy
seminar, 2006	First order HJB equations in Hilbert spaces and applications, Department of Mathematics, University of Rome "La Sapienza", Rome. Italy
conference, 2005	Dynamic programming methods for optimal control problem of PDE arising in economics, "22nd IFIP TC 7 Conference on System Modeling and Optimization". Turin, Italy
conference, 2005	A Vintage model with obsolescence: a dynamic programming approach, "Vintage Modeling in Economics and Economic Demography", European University Institute, Florence, Italy. Invited speech
conference, 2005	An abstract setting for a growth model with innovation and depreciation, "Viennese Vintage Workshop 2005". Vienna Institute of Demography. Wien, Austria. Invited speech
conference, 2004	On some optimal control problem with delay arising from economics, "Workshop on Kolmogorov equation".

#### Attendences at meetings, schools, conference without giving talks

- 2019 Workshop "Tribute to Carine Nourry". Marseille. France.
- 2018 FAERE 2018 Conference. Aix-en-Provence. France.

University of Parma. Italy

- 2016 3rd International Conference in Economic Philosophy. Aix-en-Provence. France.
- 2016 15e Journées Louis-André Gérard-Varet Conférence en économie publique. Aix-en-Provence. France.
- 2014 Summer Workshop in Economic Theory SWET14. Paris. France.
- 2014 XXIII European Workshop on General Equilibrium Theory EWGET 2014. Paris. France.
- 2010 Serie of lessons Trimestre sur le Contrôle des Equations aux Dérivées Partielles et Applications (two weeks). Paris. France.
- 2009 Conference Poverty traps, an empirical and theoretical assessment. Discussant for a paper. Naples. Italy.
- 2008 School Risk theory and related topics (10 days) organized by European Mathematical Society. Bedlevo. Poland.
- 2008 Conference Stochastic Partial Differential Equations and Applications VIII. Poster session participation, poster title: An Infinite Dimensional Approach for an Arbitrage Free Implied Volatilities Model. Levico Terme. Italy.
- 2006 Serie of lessons Stochastic Analysis, Stochastic Partial Differential Equations and Applications to Fluid Dynamics and Particle Systems (A series of lessons within the research semester). Centro de Giorgi, Pisa. Italy.
- 2004 Workshop Boundary control and optimization. Centro de Giorgi, Pisa. Italy.
- 2004 School Stochastic finance 2004 (one week). Department of Mathematics. University of Coimbra. Coimbra. Portugal.
- 2004 Conference Stochastic finance 2004. Instituto Superior de Economia e Gestao. Lisbon. Portugal.
- 2003 Series of lessons Cattedra Galileiana 2003: Stochastic Optimal Control Methods in Finance. Scuola Normale Superiore. Pisa. Italy.
- 2003 School Foundations and developments of economic mathematics (15 days). Organized by the department of economics of University of Naples "Federico II". Pozzuoli. Italy.
- 2003 Workshop Age-Structured Models in Population Dynamics and Economics. Vienna. Austria.

## Participation in national and international research projects and research groups

#### Head/direction of projects

- 2019-2020 Head of a project Initiatives de Recherche Stratégiques (IRS) IDEX Université Grenoble Alpes. Title The spatial strategic game of transboundary pollution dynamics and the local efficiency hypothesis
- 2018-2019 Head of a project Initiatives de Recherche Stratégiques (IRS) IDEX Université Grenoble Alpes. Title Strategic behaviour and regulation in the management of common goods distributed in space: the case of fisheries resources (original title in French: Comportements stratégiques et réglementation dans la gestion des bien communs distribués dans l'espace : le cas des ressources halieutiques).
- 2013, renewed in Head of a project PEPS HuMaln 2013 CNRS. Title L'économie de la biodiversité dans un modèle de culture 2014 optimal.
  - 2013-2014 (Co)responsable of the Semester thematic SHADE (Strategic/Heterogeneous Agent in Dynamic Economies), financed by the LABEX MME-DII. Paris Evry September 2013 Febrary 2014. Site web: https://sites.google.com/site/semestershade.

#### Personal fundings and prizes

- 2019-2020 Projet "exploratoire" Dynamic strategic interaction in regional air polluting economic activities with spatial externalities financed by the Labex MME-DII
- 2015-2019 Prize for the scientific research of the CNRS (Centre National de la Recherche Scientifique France) Prime d'encadrement doctoral et de recherche (PEDR)
  - 2015 Financing of the city of Marseille for installation Allocation Chercheurs 2015-2016
- 2014-2015 Délégation Labex MME-DII: funding to finance a reduction in my teaching time to complete the book Stochastic Optimal Control in Infinite Dimensions
  - 2014 Personal grant of the Université of Evry-Val d'Essonne Fonds pour le Rayonnement de la Recherch. Title of the project Hétérogénéité des entrepreneurs, qualité du gouvernement et efficacité de la politique industrielle.
- 2012, renewed in Personal grant Unicredit's Post-Doc Research Grant. Title: International borrowing without commitment: volatility of capital inflow and welfare.
  - 1998 2002 Scholarship at the Scuola Normale Superiore (Pisa, Italy)

#### Participant/member of projects

- 2016-2017 Partifipant of the project Network Connections in Peer-to-Peer Lending funded by a grants of the Institute Europlace de Finance LABEX Louis Bachelier, France. Head: Ester Faia.
- 2012-2018 Participant of the project *Heterogeneity, Dualism and Growth* funded by the *Legge 5 Regione Campania (Italy)*. Head: Michele Di Maio.
- 2015-2018 Member of the Labex AMSE Aix-Marseille School of Economics. Head: Alain Trannoy
- 2012 today Member of the Labex MME-DII *Modèles Mathématiques et Économiques de la Dynamique, de l'Incertitude et des Interactions.* Head: Arnoud Lefranc and Ani Guerdjikova
  - 2013-2015 Participant of the project *Evolution differential problems: deterministic and stochastic approaches and their interactions*, funded by an italia grant *PRIN* (PRIN, "Programmi di Ricerca di Interesse Nazionale", are national research projects funded by italian ministry of university). Head: Marco Furhman.
  - 2009-2012 Participant of the project *Control of Partial Differential Equations*, GDRE *Groupement De Recherche Europeenne* Italo-French [INdAM-CNRS]. Head: Piermarco Cannarsa.
  - 2010-2011 Participant of the project *Deterministic ans stochastic methods in studying evolution problems*, funded by an talian grant *PRIN* (2008). Head: Alessandra Lunardi.
  - 2007-2008 Participant of the project Optimization and control methods for the management of public debt; static and dynamics models, funded by an italian grant PRIN (2006). Head: Fausto Gozzi.
  - 2005-2011 Member of the Group GNAMPA National group for mathematical analysis, probability and their applications INdAM National institute of high mathematics.

#### **Didactics**

#### Referee for Ph.D. thesis

Title Infinite horizon optimal control problems with non-compact control space. Existence results and dynamic pro-

gramming.

degree Ph.D. in Mathematics, University of Pise (Italy)

candidates Francesco BARTALONI

place and year 2019/2020

Title Four essays in economic development and finance

degree PhD in Economics and Finance, University Tor Vergata, Rome (Italy)

candidates Enrico LUPI place and year 2018/2019

#### Supervisor of master degrees

Title Competition, credit constraint, and growth.

degree Master M1 (Master Advanced Economics de l'ENS Lyon)

candidates Juliette COLY

place and year Ecole Normale Supérieure de Lyon, 2018/2019

Title Arbitrage Pricing for Financial Derivatives in Continuous Time

degree Master (Mémoire de master M1 mention Finance)

candidates Jean-Claude HOUEDJISSIN

place and year Université d'Evry - Val d'Essonne, 2014/2015

Title Arbitrage and martingale measure in financial markets

degree Master (Mémoire de master M1 mention Finance)

candidate TÔ Quang Tùng

place and year Université d'Evry - Val d'Essonne, 2014/2015

Title Arbitrage Pricing for Financial Derivatives in Continuous Time

degree Master (Mémoire de master M1 mention Finance)

candidates Naom ARON, Mamadou Bhoye BAH

place and year Université d'Evry - Val d'Essonne, 2013/2014

Title Modélisation des risques de Marché : la Value at Risk degree Master (Mémoire de master M1 mention *Finance*)

candidate Yul-Elkin WONG-GAR-HENG

place and year Université d'Evry - Val d'Essonne, 2013/2014

#### Courses

course Intertemporal choice and investment decision under uncertainty - Ph.D. (english)

place Université de Grenoble-Alpes

year 2019/2020

course Macroeconomics 2 (open macroeconomics) - M1 (english)

place Ecole Normale Supérieure de Lyon

year 2018/2019, 2019/2020

course Stochastic processes and applications to finance - M2 (french)

place Université d'Evry - Val d'Essonne

year 2014/2015

course Economy of asset pricing - M1 (french and english)

place Université d'Evry - Val d'Essonne

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2014/2015, 2014/2014
  year
         Macroeconomics - L3 (french)
course
 place
         Université d'Evry - Val d'Essonne
         2014/2015, 2013/2014, 2012/2013
  year
course
         Teaching assistant (TD) for a course in Growth Theory - L2 (french)
 place
         Université d'Evry - Val d'Essonne
  year
         2014/2015
         Teaching assistant (TD) for a course in Microeconomics - L1 (french)
course
 place
         Université d'Evry - Val d'Essonne
         2013/2014, 2012/2013
  year
course
         Mathematical methods - L1 (french)
         Université d'Evry - Val d'Essonne
 place
         2013/2014
  year
         Microeconomics and games - M1 (english)
course
 place
         Vietnam National University, Ho Chi Minh city, Vietnam
         2012/2013
  year
         Half of a course in "Macroeconomics" - M1 (french)
course
         Université d'Evry - Val d'Essonne
 place
  year
         2012/2013
         Statistics - L2 (Cours/TD) (french)
course
 place
         Université d'Evry - Val d'Essonne
         2012/2013
  year
         Institutions of political economy (italian)
course
 place
         University of Naples Parthenope
         2011/2012
  year
course
         A third of a course in "Microeconomics" (italian)
         University of Naples Parthenope
 place
         2011/2012
  year
         In the academic year 2010/2011 I joined the national protest of italian researchers to oppose the attack of
 note
         Berlusconi's government against italian public university and then refused to teach any course
  year
         2010/2011
course
         Growth theory (italian)
 place
         University of Naples Parthenope
         2009/2010
  year
course
         Topics in optimal control theory (italian)
 place
         Short course to Ph.D. students at University of Naples Parthenope
         2008/2009
  year
course
         Development economics (italian)
 place
         University of Naples Parthenope
         2008/2009
  year
course
         Teaching assistant for "Pre-course in quantitative methods" (english)
         LUISS - G.Carli, Rome
 place
  year
  note
         within the "Master of Sciences in Economics"
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## Referee activity

Referee for: Journal of Economic Theory, Journal of European Economic Association, American Journal of Agricultural Economics, Economic Theory, Journal of Economic Dynamics and Control, Journal of Mathematical Economics, Journal of Population Economics, Revue Économique, Southern Economic Journal, Economic Letters, Mathematical Social Sciences, Journal of Public Economic Theory, B.E. Journal of Theoretical Economics, Research in Economics, Mathematical Population Studies, Journal of Mathematics and Mathematical Sciences, Natural Resource Modeling, Journal of Mathematical Analysis and Applications, Stochastic Processes and their Applications, SIAM journal on Control and Optimization, ESAIM: Control, Optimization and Calculus of Variations, Journal of Evolution Equations, Journal of Applied Probability/Advances in Applied Probability, Journal of Optimization Theory and Applications, Annals of Operations Research, Nonlinear Analysis Series B: Real world applications, Reviewer for Mathematical Reviews (Mathscinet).

#### **Publications**

#### Books

B1) G. Fabbri, F. Gozzi and A. Świech Stochastic Optimal Control in Infinite Dimensions: Dynamic Programming and HJB Equations. Probability Theory and Stochastic Modelling, vol. 82, XXIV+916 pages, Springer, Berlin. (The whole book is written by Fabbri, Gozzi and Świech, with the exception of Chapter 6 that is a contribution of M. Fuhrman and G. Tessitore)

#### Papers in peer-reviewed journals

- A1) G. Fabbri, S. Faggiian and G. Freni Policy effectiveness in spatial resource wars: a two-region model. **Journal of Economic Dynamics and Control**, to appear.
- A2) R. Boucekkine, G. Fabbri, F. Gozzi and S. Federico. Optimal Economic Growth Through Capital Accumulation in a Spatially Heterogeneous Environment. **Journal of Economic Geography**, to appear.
- A3) E. Augeraud-Veron, G. Fabbri and K. Schubert The value of biodiversity as an insurance device. **American Journal of Agricultural Economics**, 101(4):1068–1081, 2019.
- A4) R. Boucekkine, G. Fabbri, F. Gozzi and S. Federico. Geographic Environmental Kuznets Curves: the optimal growth linear-quadratic case. Mathematical Modelling of Natural Phenomena, 14(1):105, 2019.
- A5) R. Boucekkine, G. Fabbri, and P. Pintus. Short-run pain, long-run gain: the conditional welfare gains from international financial integration. **Economic Theory**, 65(2):329-360, 2018.
- A6) G. Fabbri, and F. Russo. HJB equations in infinite dimension and optimal control of stochastic evolution equations via generalized Fukushima decomposition **SIAM journal on Control and Optimization**, 55-6 (2017):4072-4091, 2017.
- A7) G. Fabbri, S. Faggian, G. Freni Non-existence of optimal programs for undiscounted growth models in continuous time. **Economics Letters**, 152:57-61, 2017.
- A8) G. Fabbri International borrowing without commitment and informational lags: choice under uncertainty. **Journal of Mathematical Economics**, 68:103-114, 2017.
- A9) G. Fabbri and F. Russo Infinite dimensional weak Dirichlet processes and convolution type processes **Stochastic Processes and their Applications**, 127(1):325-357, 2017.
- A10) G. Fabbri Ecological Barriers and Convergence: a Note on Geometry in Spatial Growth Models. **Journal of Economic Theory**, **162**:114-136, 2016.
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#### Submitted works or preprint

- -Building Bridges for the Adoption of Deep Green Environmental Measures: The Impact of Specialized Knowledge Brokers [with Paolo Melindi-Ghidi and Tom Dedeurwaerdere]
- Heterogeneous Entrepreneurs, Government Quality and Optimal Industrial Policy [with Michele Di Maio and Vincenzo Lombardo]
- Risk Sharing and Growth in Small-Open Economies [avec Raouf Boucekkine and Patrick Pintus]
- An infinite dimensional approach for an arbitrage free implied volatilities model [with Alan Brace and Benjamin Goldys]
- From firm to global-level pollution control: the case of transboundary pollution [with Raouf Boucekkine, Salvatore Federico and Fausto Gozzi]
- Managing spatial linkages and geographic heterogeneity in dynamic models with transboundary pollution [with Raouf Boucekkine, Salvatore Federico and Fausto Gozzi]