



Federico PLATANIA

Department of Finance and Economics

Professor of Finance

Faculty position: Full Professor

ISG INTERNATIONAL BUSINESS SCHOOL

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Federico PLATANIA is Full Professor at ISG INTERNATIONAL BUSINESS SCHOOL. He holds a PhD in Banking and Quantitative Finance jointly offered by the University Complutense of Madrid, University of the Basque Country, University of Valencia, and University of Castilla-La Mancha and a HDR (Habilitation à Diriger des Recherches) en Sciences de gestion from Aix Marseille Université.

Teaching Areas

- Mathematical Finance
- Derivatives
- Stochastic Calculus
- Macroeconomic

Research Interests

- Mathematical finance
- Modeling
- Interest rates

- Commodity markets
- Energy markets
- Agricultural markets
- Climate change
- Social media

Education

- HDR en Sciences de gestion, Aix-Marseille University
- PhD in Finance, University Complutense of Madrid
- MSc in Banking and Quantitative Finance, University of Castilla la Mancha
- MSc in Financial Engineering, City University of Hong Kong
- BSc in Physics, University Complutense of Madrid
- BA in Business, University of Barcelona

Academic Position

12/2021 - present

Institut Supérieur de Gestion
Full Professor

07/2016 - 12/2021

Pole Universitaire Leonard de Vinci
Full Professor

07/2014 - 07/2016

HEC-Liege
Postdoctoral researcher

07/2013 – 07/2014

University Complutense of Madrid
Assistant Professor

07/2010 – 07/2013

University Complutense of Madrid
PhD Candidate

Publications

Articles in refereed journals

“A cyclical square-root model for the term structure of interest rates”, with M. Moreno. *European Journal of Operational Research* 241 (2015) 109-121

“A term structure model under cyclical fluctuations in interest rates”, with A. Novales and M. Moreno. *Economic Modelling* 72 (2018) 140-150

“Modelling the shape of the limit order book”, with P. Serrano and M. Tapia. *Quantitative Finance*, 2018, Vol. 18, No. 9, 1575-1597

“Economic and policy uncertainty in climate change mitigation: The London Smart City case scenario”. *Technological Forecasting and Social Change*, 142 (2019) 384-393

“Long-term swings and seasonality in energy markets”, with A. Novales and M. Moreno. *European Journal of Operational Research* 279 (2019) 1011-1023

“Why are rewards not delivered on time in rewards-based crowdfunding campaigns? An empirical exploration”, with F. Appio, F. Schiavone, and D. Leone. *Technological Forecasting and Social Change* 157 (2020)

“Hedge fund styles and macroeconomic fundamentals”, with M. Lambert. *Economic Modelling* 91 (2020) 65-80

“A defaultable bond model with cyclical fluctuations in the spread process”, with T. Bazgour. *Annals of Operations Research* (2022).

“Social media communication during natural disasters and the impact on the agricultural market”, with C. Toscano Hernandez and F. Arreola. *Technological Forecasting and Social Change* 179, 121594.

“Social media and digital communication during the pandemic”, with C. Toscano Hernandez. Accepted for publication *Management International*.

“The impact of climate change debate on agricultural commodity markets”, with C. Toscano Hernandez and J. Galindez. Accepted for publication *Revue Economique*.

“The Impact of Pfizer's Social Media Engagement During COVID-19”, with C. Toscano Hernandez, F. Appio and L. Mora. *IEEE Transactions on Engineering Management*

“Evaluating the Impact of Project and Operational Complexities on the Crowdfunding Campaigns of New Technologies: An Empirical Investigation”, with F. Appio, D Leone, F Platania, F Schiavone. *IEEE Transactions on Engineering Management*

“The impact of public attention during the COVID-19 pandemic”, with C. Toscano Hernandez, M. Moreno and F. Appio. *Finance Research Letters*

Professional Articles

“Valuation of derivative assets under cyclical mean-reversion processes for spot prices”, with A. Novales and M. Moreno. Cuadernos de Investigación UCEIF 2016. ISBN: 978-84-86116-96-5, Editorial de la Universidad de Cantabria

Research seminars

2016 - “Long-term swings and seasonality in energy markets”. Pole Universitaire Leonard de Vinci, Paris-La Defense, France

2015 - “Long-term swings and seasonality in energy markets”. HEC Montreal, Montreal, Canada

2015 - “Real options valuation under uncertainty”. Maastricht University, Maastricht, Netherlands

2012 - “A Term Structure Model with Cyclical Mean Reversion”. University Complutense of Madrid, Madrid, Spain

Professional service

- Reviewer for European Journal of Operational Research, Energy Journal, Mathematics and Computers in Simulation, Applied Mathematical Finance, Studies in Economics and Finance, Annals of Operations Research, Technological Forecasting and Social Change, Quantitative Finance, World Economy.
- Member of the Scientific Committee at the XXV Foro de Finanzas, Meeting of the Spanish Finance Association, Pompeu Fabra University, Barcelona, Spain
- Member of the Scientific Committee at the XXVI Foro de Finanzas, Meeting of the Spanish Finance Association, Universidad de Cantabria, Santander, Spain
- Member of the Scientific Committee at the XXVII Foro de Finanzas, Meeting of the Spanish Finance Association, Universidad Carlos III de Madrid, Spain
- Member of the Scientific Committee at the R&D Management Conference 2019, Ecole Polytechnique and HEC-Paris, Paris, France

Research funding, projects and honors

Ministerio de Ciencia e Innovación (Spanish Ministry of Science and Innovation) cofinanced by European Regional Development Fund (ERDF). Reference: PID2022-142143NB-I00. Project: Valoración y gestión de riesgos financieros y climáticos

Consejería de Educación, Cultura y Deportes de Castilla-La Mancha, co-financed by the European Regional Development Fund (ERDF), reference: SBPLY/19/180501/000172. 2020-2022. Project: "Asset valuation in financial and commodity markets"

Fonds de la Recherche Scientifique fellowship, Belgium 2014-2016 Project: "The information content of expectations and option prices for defining forward looking measures of equity risk-Implications for corporate finance"

Spanish Ministry of Economy, reference: BOE-A-2011-20866 2013 - 2015 Project: "Capital structure, stock returns, corporate bond returns, and credit default derivatives: Interactions and implications for financial and industrial companies"

Education council of the board of Castilla la Mancha, reference: PPII11-0290-0305 2011 - 2014 Project: "Valuation of derivative assets and risk management in energy markets"

FPU fellowship program granted by the Spanish Ministry of Education 2011 - 2014

Accesit doctoral award Granted by the Santander Financial Institute and the Fundación UCEIF 2014

Student travel award granted by the American Finance Association 2012