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## 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

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- Mathematical Finance
- Derivatives
- Stochastic Calculus
- Macroeconomic

### Research Interests

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- Mathematical finance
- Modeling
- Interest rates

- Commodity markets
- Energy markets
- Agricultural markets
- Climate change

## Education

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- 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

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### **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

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## Publications

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### *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* (2021).

### *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

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- 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

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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