

Professor Antonio Fasano

Current Position

Associate Professor of Banking and Finance University of Siena
2014 and 2018 Winner of National Public Competition as a Full Professor
Research Fellow Arcelli Centre for Monetary and Financial Studies, Luiss University Rome
PhD in Mathematics for Financial and Insurance Decisions, University of Rome “La Sapienza”

Current Courses

“Financial Engineering” (*), U. Siena
“Financial Investments and Risk Management” (*), U. Siena
“Banking Management” (*), U. Siena

(*) In English

Research Areas

Behavioural Finance, Mutual Funds, Emerging Markets, Computational Finance

Teaching Experience and Appointments

2014, 2018 Twice winner of National Public Competition as a Full Professor (Italian “Idoneità”)
2016 Organiser of European Financial Advisor Association (efpa-eu.org) course:
“Asset Allocation with Negative Interest Rates”
2012-2015 C. Professor of Equity Markets and Alternative Investments (t. in English), U. Rome LUISS
2012 Associate Professor Financial Markets and Institutions (SECS-P/11), University of Salerno
2010-2011 Contract Professor Asset Pricing (SECS-P/01), University of Salerno
2010-2011 Contract Professor of Investments, University of Rome LUISS
2010-2011 Contract Professor Macroeconomics (SECS-P/01), University of Salerno
2008-2009 Contract Professor of Financial Markets and Institutions, University of Rome LUISS
2007-2008 Contract Professor of Investments, University of Cassino and Southern Lazio
2004 Assistant Professor Financial Markets and Institutions (SECS-P/11), University of Salerno

VISITING PROFESSORSHIP

2018 Visiting Professor Moscow Higher School of Economics
HSE Teaching Excellence Initiative:
Teaching Topic: Innovations of teaching certain topics of financial economics with the use of software products and professional analytical databases (R, Bloomberg)
Research Topic: Behavioural Finance in Asset Allocation

Education

2002 PhD Department of Mathematics for Financial and Insurance Decisions, University of Rome “La Sapienza”

1996 M.S., Summa Cum Laude, in Economics, University of Cassino and Southern Lazio

Professional Titles

2004 Appointed Chartered Accountant

Awards

2015 The Paper “CAPM with Sentiment: The Efficient Market Hypothesis Sentiment” awarded [SSRN's Top Ten download list](#)

Editorial Boards

2018-pres. Editor of Eurasian Journal of Economics and Finance, ISSN 2148-0192

2015-2020 Scientific Board Oeconomia Copernicana Journal, ISSN 2353-1827

2013-2018 Editorial Board Eurasian Journal of Economics and Finance, ISSN 2148-0192

Information Technology

Oriented to computational finance and data management.

Language and Environments: C#(*), Java, MATLAB, R(*), JavaScript/node.js(*), Lisp(*), Latex(*), Python, Bash(*), Bloomberg Open API(*), Thomson Reuters Scripting API(*).
(*) Fluent/Proficient

Author of the **BloomR** application (github.com/AntonioFasano/BloomR)

Integrating R language financial models with Bloomberg Professional Service and Thomson Reuters Eikon.

Author of the **Testmacs** application (github.com/AntonioFasano/Testmacs)

E-learning platform for finance

Multimedia Activities

I am an advocate of multimedia to reinforce classroom knowledge. Nonlinear editing video editing and VFX are based on [Blender.org](https://blender.org)

Video creations are used for:

- course promotion and engagement, e.g. vimeo.com/374616455/f4e4544e78,
- flipped classrom, e.g. vimeo.com/478189201,
- document my software, e.g. vimeo.com/382491089.

Service to the Profession

2013-2017 Member of the Scientific Council of Doctorate Program
“Management & Information Technology”, University of Salerno

Community and Industry Service

2016 Technical Report for the Italian Association of Investment Advisor’s Firms ([Assoreti](#)) and JP Morgan Asset Management: “Asset Allocation with negative interest rates”

International Research Projects

2016-pres. Research project: “Asset Pricing Anomalies in Emerging Capital Markets”, with Springer Publisher and the Laboratory of Financial Markets Analysis, Higher School of Economics, Moscow.

Financial Societies

2011-2019 Member of the Italian Association of Finance & Banking Professors ([ADEIMF](#))

Participation to Conferences

- Mean-Variance Investing with Factor Tilting - 36th EBES Conference, Istanbul (submitted)
from 01-07-2021 to 03-07-2021
- Factor Tasting and Asset Allocation - International Academic Conference On Economic and Social Development - Higher School of Economics, Moscow
from 13-04-2021 to 30-04-2021
- Factor Investing in a Behavioural Context. - The Academy of Behavioral Finance & Economics 12th Annual Meeting, The New School, New York
from 18-10-2019 to 21-10-2019
- Active Share and Closet Indexing in Emerging Markets. (with Tamara Teplova) - International Academic Conference On Economic and Social Development - Higher School of Economics, Moscow
from 09-04-2019 to 12-04-2019
- Research Seminar “Introduction to Blockchain and Cryptocurrencies”. - DISAG Department, University of Siena, Siena
05-11-2018
- Risk and Return in a Behavioural Framework. An application To Russian Financial Markets. - International Academic Conference On Economic and Social Development - Higher School of Economics, Moscow
from 10-04-2018 to 13-04-2018
- Measuring Biased Beliefs in Stock Picking: An application to Russian Mutual Funds - International Academic Conference On Economic and Social Development - Higher School of Economics, Moscow
from 11-04-2017 to 14-04-2017
- Concentration and Behavioural Biases in the Active Management of BRIC Funds - EuRun-BIS SYMPOSIUM - Vilnius
from 03-11-2016 to 04-11-2016
- Survivorship and Overconfidence in Russian Mutual Funds - International Academic Conference On Economic and Social Development - Higher School of Economics, Moscow
from 19-04-2016 to 22-04-2016
- Survivorship Bias for BRIC Market Funds - Eurasia Business and Economics Society - Venice
from 15-10-2015 to 17-10-2015
- Active investing in BRIC countries: dissecting Performance and risk - The International Conference of Economics and Management - KTU School of Economics and Business- Kaunas
from 07-05-2015 to 08-05-2015
- Active Management and Performance: A Preliminary Analysis for BRIC Markets and BRIC Focused Funds - International Academic Conference On Economic and Social Development - Higher School of Economics, Moscow
from 07-04-2015 to 10-04-2015

- Alternative Risk Measures for Hedge Fund Returns - Eurasia Business and Economics Society - ISCTE-IUL Instituto Universitário de Lisboa - Lisbon
from 08-01-2015 to 10-01-2015
- Traditional and Alternative Risk: An Application to Hedge Fund Returns - EuRun-BIS Symposium - Lobachevsky State University, Nizhni Novgorod
from 12-11-2014 to 14-11-2014
- Traditional and Alternative Risk: An Application to Hedge Fund Returns - Multinational Finance Society - Prague
from 29-06-2014 to 01-07-2014
- Market Premia for BRIC Countries: Local Models vs. Global Models - International Academic Conference On Economic and Social Development - Higher School of Economics, Moscow
from 01-04-2014 to 04-04-2014
- Performances in the Hedge Fund Industry - Application of Economic and Mathematical Modelling in Financial Management - Financial University under the Government of the Russian Federation, Moscow
from 02-12-2013 to 02-12-2013
- Risk Adjusted Performances in the Hedge Fund Industry: An Empirical Analysis Pre- and Post- Crisis - Market Premia for BRIC Countries: Local Models vs. Global Models - International Academic Conference On Economic and Social Development - Higher School of Economics, Moscow
from 02-04-2013 to 05-04-2013
- Psychological Factors in CAPM Models: A Multivariate Approach with Robust Estimators - Multinational Finance Society - Kraków
from 24-06-2012 to 27-06-2012
- CAPM with Sentiment: Market Anomalies through Sentiment Indicators - International Academic Conference On Economic and Social Development - Higher School of Economics, Moscow
from 03-04-2012 to 05-04-2012
- Market Anomalies: Sentiment and Returns - Eurasia Business and Economics Society - University of Zagreb - Zagreb
from 13-10-2011 to 15-10-2011
- Alternative Assets: A Comparison between Commodities and Traditional Asset Classes - International Academy of Business and Economics - South Stockholm University, Stockholm
from 06-06-2008 to 08-06-2008
- Alternative Assets: Un confronto tra le commodities e le classi di investimento tradizionale. - Convegno Energia e Finanza - Facoltà di Economia di Torino, Camera di Commercio Industria, Artigianato, Torino
from 19-04-2007 to 19-04-2007
- Football and Mood in Italian Stock Exchange - FMA Conference - IESE Business School, Barcelona
from 30-03-2007 to 01-06-2007

- Football and Mood in Italian Stock Exchange - FH Science Day - FH Upper Austria University of Applied Sciences, Hagenberg, Linz
from 25-10-2006 to 25-10-2006
- Small Caps vs. Big Caps: A comparison based on the impact of market news - 26th International Symposium on Forecasting - Santander
from 11-06-2006 to 14-06-2006
- News, Prices, Volumes: The Behaviour of Small Cap Investors on Italian Stock Exchange - Changes in the Worlds Financial Markets in the last 30 Years and its Implications for the Future - JOURNAL OF BANKING & FINANCE - Peking University, Beijing.
from 06-06-2006 to 08-06-2006
- Relative-Conditional Drawdown at Risk: Rationales and Applications - La Performance Attribution nel risparmio gestito, Università Bicocca, Milano
from 22-11-2005 to 22-11-2005
- Notizie, prezzi, volumi: il comportamento delle small caps sul mercato telematico azionario. - Il Comportamento degli operatori nei mercati finanziari ed assicurativi. - Università di Ancona, Ancona
from 28-10-2005 to 28-10-2005
- La risk perception e il Relative Drawdown at Risk - Congresso Aifirm, Milano
from 20-10-2005 to 21-10-2005
- Calendar Anomalies: Daylights Savings Effects - FMA European Conference - University of Siena, Siena
from 08-06-2005 to 11-06-2005

Course Taught in Universities

- Financial Market Analysis (taught English *) - II Term 19/20, LUISS University
- Economia dei Mercati e degli Intermediari Finanziari (Financial Markets and Institutions *) - II Term 17/18, 18/19 and 19/20, LUISS University
- Intermediari Finanziari e Regolamentazione Bancaria (Financial Institutions and Bank Regulation) – I Term from 15/16 to 19/20, Salerno University
- Economia degli Intermediari Finanziari e Assicurativi (Insurance, Financial Markets and Institutions) – I Term from 15/16 to 19/20, Salerno University
- Tecniche di Borsa (Investments *) - II Term from 12/13 to 15/16, LUISS University
- Equity Markets and Alternative Investments - Master of Science in Finance – II Term 14/15, LUISS University
- Asset Pricing, II Term 14/15, Salerno University
- Economia degli Intermediari Finanziari e Creditizi (Credit, Financial Markets and Institutions), II Term 14/15, Salerno University
- Economia degli Intermediari Finanziari e Assicurativi (Insurance, Financial Markets and Institutions), I Term 14/15, Salerno University
- Equity Markets and Alternative Investments - Master of Science in Finance – II Term 13/14, LUISS University
- Economia degli Intermediari Finanziari e Creditizi (Credit, Financial Markets and Institutions), II Term 13/14, Salerno University
- Economia degli Intermediari Finanziari e Assicurativi (Insurance, Financial Markets and Institutions), II Term 13/14, Salerno University
- Economia e Tecnica dei Derivati Finanziari (Financial Derivatives), I Term 13/14, Salerno University
- Equity Markets and Alternative Investments - Master of Science in Finance – II Term 12/13, LUISS University
- Economia degli Intermediari Finanziari e Assicurativi (Insurance, Financial Markets and Institutions), II Term 12/13, Salerno University
- Economia e Tecnica dei Derivati Finanziari (Financial Derivatives), I Term 12/13, Salerno University
- Economia degli Intermediari Finanziari e Assicurativi (Insurance, Financial Markets and Institutions), II Term 11/12, Salerno University
- Asset Pricing, I Term 10/11, Salerno University
- Macroeconomia (Macroeconomics), I Term 10/11, Salerno University
- Economia del Mercato Mobiliare - corso progredito (Investments – Advanced *), I Term 10/11, LUISS University
- Economia Finanziaria (Financial Economics), I Term 09/10, Salerno University

- Tecnica di Borsa (Investments), II Term 08/09, Salerno University
- Economia e Gestione della Banca (Banking), I Term 08/09, Salerno University
- Economia degli Intermediari Finanziari (Financial Markets and Institutions *), I Term 08/09, LUISS University
- Economia del Mercato Mobiliare (Investments), II Term 07/08, Univ. di Cassino
- Economia dei Mercati e degli intermediari Finanziari C. Avanz. (Financial Markets and Institutions - Advanced), II Term 07/08, Salerno University
- Economia degli Intermediari Finanziari (Financial Markets and Institutions *), I Term 07/08, LUISS University
- Project Finance, I Term 07/08, Salerno University
- Economia dei Mercati e degli Intermediari Finanziari C. Avanz. (Financial Markets and Institutions - Advanced), II Term 06/07, Salerno University
- Economia dei Mercati Finanziari (Financial Economics), II Term 06/07, Salerno University
- Project Finance, I Term 06/07, Salerno University
- Economia dei Mercati e degli Intermediari Finanziari C. Avanz. (Financial Markets and Institutions - Advanced), II Term 05/06, Salerno University
- Economia dei Mercati e degli Intermediari Finanziari (Financial Markets and Institutions), II Term 05/06, Salerno University
- Economia dei Mercati e degli Intermediari Finanziari C. Avanz. (Financial Markets and Institutions - Advanced), II Term 04/05, Salerno University
- Economia dei Mercati e degli Intermediari Finanziari (Financial Markets and Institutions), I Term 04/05, Salerno University

(*) Legal Italian qualification: “Corso integrativo”.

Teaching for Executives and Financial Institutions (selection)

- Bloomberg Financial Lab (taught in English), Master in Corporate Finance & Banking - Major in Corporate Finance, LUISS University, Rome, 2019, 2020, 2021
- Unit: “Asset Management & Private Banking”, Master in Corporate Finance & Banking - Major in Banking, LUISS University, Rome, 2019, 2020, 2021
- Induction Course “Bank of Italy Coadjutor”, Istituto Spellucci in Rome, 2016
- Unit: Investment, Master in “Banking and Finance”, University of Rome “La Sapienza”, 2013
- Unit: “Tecnica bancaria e rapporti banca/impresa” in Master “La Professione del Commercialista e dell’Esperto Contabile”, (Master in Accounting) University of Cassino, 2012.
- Master in Economia e Banking per la piccola media impresa (Banking and SMEs), University of Cassino, 2011
- Master Simest “Financial e Business Analyst nelle attività di internazionalizzazione delle imprese”, SDA Bocconi e University of Rome “La Sapienza”, 2010
- Coordinator for “Mercati Mobiliari” per il Master in “Master Executive UNIPOL Gruppo Finanziario (UGF)”, (UNIPOL Financial Group Executive) Bologna, 2008
- Master in “Economia e Banking per le PMI” (Economics and Banking for SMEs), University of Cassino, 2008
- Master in “General Management della Pubblica Amministrazione” (Financial Management for Public Service), University of Salerno, 2008
- Master in “Real Estate Finance”, LUISS University, Rome, 2008
- Master universitario MEBS (Master in Economia e Banca), R.M. Goodwin Faculty of Economics, University of Siena, 2004/07
- Master universitario in “Gestione dell’Attività Bancaria, Assicurativa e Finanziaria”, Facoltà di Economia, Faculty of Economics, University of Rome “La Sapienza”, 2007
- Master GINTS (Management and New Technology for Financial Institutions), R.M. Goodwin Faculty of Economics, University of Siena, 2004/06

Publications

- Fasano, Antonio. “Advanced Studies in Emerging Market’s Finance”. In: Springer, Forthcoming. Chap. Introduction to Portfolio Theory.
- Fasano, Antonio. “Advanced Studies in Emerging Market’s Finance”. In: Springer, Forthcoming. Chap. Introduction to Behavioural Finance.
- Fasano, Antonio and Boido, Claudio. “Mean-Variance Investing with Factor Tilting”. In: *36th EBES Conference Proceedings*. Eurasia Business and Economics Society, 2021.
- Teplova, Tamara Viktorovna, Sokolova, Tatyana Vladimirovna, Fasano, Antonio, and Rodina, Viktoria Alekseevna. “Determinants of return rates of Russian equity and bond mutual funds: Active investment strategies and commissions.” In: *Voprosy Ekonomiki*. 9 (2020), pp. 40–60.
- Agnese, Paolo and Fasano, Antonio. “Extraordinary monetary policies and impacts on bank funding”. In: *Il Risparmio* 1 (Jan.–Mar. 2019), pp. 85–113.
- Agnese, Paolo and Fasano, Antonio. “Accommodative monetary policies and financial intermediation processes”. In: *Bancaria* 11 (Nov. 2017), pp. 48–55.
- Agnese, Paolo and Fasano, Antonio. “Extraordinarily accommodative monetary policies beyond the ZLB, financial intermediation processes and impacts on bank credit”. In: *Il Risparmio* 3/4 (July–Dec. 2017), pp. 83–125.
- Boido, Claudio and Fasano, Antonio. “Concentration and Behavioral Biases in the Active Management of BRIC Funds”. In: *Ekonomika* 96.1 (2017), pp. 7–22.
- Fasano, Antonio and Kurochkin, Sergey. “Survivorship and Overconfidence in Russian Mutual Funds”. In: *XVII April International Scientific Conference on Economic and Social Development*. Moscow: Higher School of Economics Publishing House, 2017, pp. 210–224.
- Boido, Claudio and Fasano, Antonio. “Traditional and Alternative Risk: An Application to Hedge Fund Returns”. In: *Financial Assets and Investing* 7.1 (2016), pp. 5–33.
- Borri, Nicola, Cervellati, Enrico Maria, Curcio, Domenico, and Fasano, Antonio. *L’asset allocation in presenza di tassi di interesse negativi*. Quaderni CASMEF. Rivista Bancaria - Minerva Bancaria, 2016.

- Fasano, Antonio and Galloppo, Giuseppe. “Emerging market active managers: Skilled or stubborn?” In: *Journal of Behavioral and Experimental Finance* 9 (2016), pp. 132–135.
- Boido, Claudio and Fasano, Antonio. “CAPM with Sentiment”. it. In: *Journal of Financial Management, Markets and Institutions* 2/2015 (Dec. 2015), pp. 265–288.
- Fasano, Antonio. “Survivorship Bias for BRIC Market Funds”. In: *17th EBES Conference - Venice. Program and Abstract Book*. Teknik Basım Tanıtım Matbaacılık, 2015, pp. 42–42.
- Fasano, Antonio and Galloppo, Giuseppe. “Active Investing in BRIC Countries”. In: *Procedia - Social and Behavioral Sciences* 213 (2015). 20th International Scientific Conference “Economics and Management 2015 (ICEM-2015)”, pp. 448–454.
- Boido, Claudio, Aliano, Marco, Fasano, Antonio, and Galloppo, Giuseppe. “Market Premia for BRIC Countries: A Preliminary Analysis of Performance and Risk”. In: *XV April International Scientific Conference on Economic and Social Development*. Moscow: Higher School of Economics Publishing House, 2014, pp. 424–434.
- Boido, Claudio and Fasano, Antonio. “Alternative Risk Measures for Hedge Fund Returns”. In: *15th EBES Conference - Lisbon. Program and Abstract Book*. Teknik Basım Tanıtım Matbaacılık, 2014, pp. 110–111.
- Boido, Claudio and Fasano, Antonio. “Traditional and Alternative Risk: An Application to Hedge Fund Returns”. In: *Twenty-first Annual Conference Multinational Finance Society*. 2014, pp. 138–138.
- Boido, Claudio and Fasano, Antonio. “Risk Adjusted Performances in the Hedge Fund Industry: An Empirical Analysis Pre- and Post- Crisis”. In: *XIV April international academic conference on economic and social development*. Moscow: Higher School of Economics Publishing House, 2013, pp. 468–476.
- Fasano, Antonio and Boido, Claudio. “CAPM with Sentiment: the efficient market hypothesis spiced up with sentiment”. In: *XIII Higher School of Economics International Academic Conference on Economic and Social Development*. Mosca: Moscow National Research University - Higher School of Economics, 2012, pp. 1–12.
- Fasano, Antonio and Boido, Claudio. “Psychological Factors in CAPM Models: A Multivariate Approach with Robust Estimators”. In: *NINETEENTH ANNUAL CONFERENCE MULTINATIONAL FINANCE SOCIETY (MFS)*. 2012, pp. 1–28.

- Fasano, Antonio and Minnetti, Francesco. "Hedge Fund Performances: A Comparison Based on Styles and Strategies". In: *European Journal of Economics, Finance and Administrative Sciences* 53 (2012), pp. 59–80.
- Fasano, Antonio and Boido, Claudio. "Market Anomalies: Sentiment and Returns". In: *EBES 2011 Conference - Zagreb*. Istanbul: Sazak Ofset, 2011, pp. 1–29.
- Fasano, Antonio and Boido, Claudio. *Mercati, strumenti finanziari e investimenti alternativi*. McGraw-Hill, 2011.
- Fasano, Antonio and Boido, Claudio. "Alternative Assets: A Comparison Between Commodities and Traditional Asset Classes". In: *ICFAI Journal of Derivatives Markets* Vol. 6, No. 2 (2009), pp. 74–105.
- Fasano, Antonio and Boido, Claudio. "Real estate: investimento alternativo o strumento tradizionale?" In: *Rivista Bancaria - Minerva Bancaria* 5-6 (2009), pp. 7–33.
- Fasano, Antonio and Malinconico, Antonella. "Andamento dei prestiti garantiti e variabili macroeconomiche nel sistema creditizio italiano: un'analisi empirica". In: *Banca, Credito e Rischi. Saggi in onore di Tancredi Bianchi*. Roma: Bancaria Editrice, 2009, pp. 315–340.
- Fasano, Antonio and Boido, Claudio. "Alternative Assets: A Comparison between Commodities and Traditional Asset Classes". In: *Proceedings of the IABE-2008 Las Vegas Annual Conference*. Vol. V. International Academy of Business and Economics, ISSN: 1932-7498, 2008, pp. 216–236.
- Fasano, Antonio and Boido, Claudio. "Alternative Assets: Un confronto tra le commodities e le classi di investimento tradizionale". In: *Bancaria* 1 (2008), pp. 74–83.
- Fasano, Antonio and Boido, Claudio. "Alternative Assets: Un confronto tra le commodities e le classi di investimento tradizionale". In: *Energia e Finanza*. 2007, pp. 1–34.
- Fasano, Antonio and Boido, Claudio. "Calcio e stati d'animo: una verifica sulle società quotate sul Mercato Telematico Azionario". In: *Banche e Banchieri* 3 (2007), pp. 185–201.
- Fasano, Antonio and Boido, Claudio. "Football and Mood in Italian Stock Exchange". In: *2007 FMA European Conference*. 2007, pp. 1–16.
- Fasano, Antonio and Boido, Claudio. "Football and Mood in Italian Stock Exchange". In: *The ICFAI Journal of Behavioral Finance* 4 (2007), pp. 32–50.

- Fasano, Antonio and Boido, Claudio. “Small cap e large cap sul mercato italiano: un confronto basato sull’impatto delle notizie”. In: *AF - Analisi Finanziaria* 65 (2007), pp. 4–34.
- Fasano, Antonio and Boido, Claudio. “Football and Mood in Italian Stock Exchange”. In: *Proceedings FH Science Day*. AACHEN: Shaker Verlag, 2006, pp. 35–49.
- Fasano, Antonio and Boido, Claudio. “News, Prices, Volumes: The Behaviour of Small Cap Investors on Italian Stock Exchange”. In: *Changes in the Worlds Financial Markets in the last 30 Years and its Implications for the Future*. AMSTERDAM: Journal of Banking & Finance, 2006, pp. 1–50.
- Fasano, Antonio and Boido, Claudio. “Notizie, prezzi, volumi: il comportamento delle small caps sul mercato telematico azionario”. In: *Banche e Banchieri II* (2006), pp. 98–111.
- Fasano, Antonio and Boido, Claudio. “Small Caps vs. Big Caps: A comparison based on the impact of market news”. In: *26th International Symposium on Forecasting*. 2006, pp. 1–42.
- Fasano, Antonio. “Misure coerenti di rischio”. In: *Gestione strategica del capitale in banca: teoria e prassi*. Cedam, 2005, pp. 160–163.
- Fasano, Antonio and Boido, Claudio. “Calendar Anomalies: Daylight Savings Effects”. In: *The ICAI Journal of Behavioral Finance* 4 (2005), pp. 1–27.
- Fasano, Antonio and Boido, Claudio. “Calendar Anomalies: Daylights Savings Effects”. In: *FMA (Financial Management Association International) European Conference*. 2005, pp. 1–27.
- Fasano, Antonio and Boido, Claudio. “Notizie, prezzi, volumi: il comportamento delle small caps sul mercato telematico azionario”. In: *Il Comportamento degli operatori nei mercati finanziari ed assicurativi*. 2005, pp. 1–42.
- Fasano, Antonio, Fulci, Giovanni, and Odello, Federico. “La risk perception e il Relative Drawdown at Risk”. In: *V Congresso AIFIRM (Associazione Italiana Financial Risk Management)*. 2005, pp. 1–42.
- Fasano, Antonio, Fulci, Giovanni, and Odello, Federico. “Relative-Conditional Drawdown at Risk: Rationales and Applications”. In: *La Performance Attribution nel risparmio gestito. Schemi valutativi ed esperienze operative*. 2005, pp. 1–19.
- Fasano, Antonio. “L’evoluzione delle garanzie creditizie ed il ruolo dei confidi in vista dei futuri scenari regolamentari”. In: *Banche e mercato: fra nuove regole e nuove opportunità*. 2004, pp. 164–200.

- Fasano, Antonio. “La responsabilità sociale d’impresa: un’opportunità non un vincolo”. In: *Attività bancaria e responsabilità*. 2004, pp. 180–204.
- Fasano, Antonio and Boido, Claudio. “Le anomalie di calendario: l’effetto ora legale”. In: *AF - Analisi Finanziaria* 56 (2004), pp. 34–52.
- Fasano, Antonio, Chiacchierini, Claudio, Ortolani, Monica, and Thermes, Ettore. “La finanza strutturata per l’ottimizzazione dei flussi di cassa: un modello di simulazione”. In: *Bancaria* 7-8 (2003), pp. 70–76.
- Fasano, Antonio and Oliviero, Rosario. *Integrated management of credit and liquidity risk*. Università degli Studi di Roma “La Sapienza”, Dipartimento di Matematica per le Decisioni Economiche, Finanziarie e Assicurate; 9/1. Roma: Partenone, 2002, pp. 1–23.
- Fasano, Antonio. “Le opzioni reali per la valutazione degli investimenti in IT”. In: *Dirigenza bancaria* 83 (2001), pp. 10–21.
- Fasano, Antonio. “Modelli strategici e paradigmi organizzativi della banca virtuale”. In: *New Economy e Finanza: nuovi paradigmi strategici e organizzativi delle banche per affrontare la sfida dell’e-finance*. 2001, pp. 1–26.
- Fasano, Antonio. *Swap: tipologie e tecniche di copertura*. Roma: Kappa, 2001.
- Fasano, Antonio and Oliviero, Rosario. *Credit risk and credit options with unexpected default*. Working Paper. Università degli Studi di Roma “La Sapienza”, Dipartimento di Matematica per le Decisioni Economiche, Finanziarie ed Assicurate, Nov. 2001, pp. 1–19.