

Piero Mazzarisi

University of Siena

Piazza San Francesco, 7/8
Siena (SI) 53100, Italy

⚙️ Research topics:

Quantitative Finance and Commodities
Discrete Math and Financial Networks
Time Series and Machine Learning

Personal Info

 March, 12, 1988
 piero.mazzarisi@unisi.it
 piero.mazzarisi@sns.it
 p.mazzarisi@ucl.ac.uk
 p.mazzarisi@gmail.com
 [gscholar://pieromazzarisi](https://scholar.google.com/citations?user=pieromazzarisi)
 [wp://pieromazzarisi](https://wp.pieromazzarisi.org/)
 [rg://pieromazzarisi](https://rg.pieromazzarisi.org/)
 [in://p.mazzarisi](https://in.p.mazzarisi)
 [github://pieromazzarisi](https://github.com/pieromazzarisi)

CURRENT POSITION

Associate Professor (SSD: STAT-04/A, ex SECS-S/06) 1 Oct. 2025 – present

Organization: University of Siena, Department of Economics and Statistics, Siena, Italy.

Adjunct Professor 1 Oct. 2022 – present

Organization: Scuola Normale Superiore, Pisa, Italy.

Adjunct Professor 1 Oct. 2025 – present

Organization: University College London, Institute of Finance & Technology, London, UK.

PREVIOUS POSITIONS

External Lecturer 1 Jan. 2023 – 30 Sept. 2025

Organization: University College London, Institute of Finance & Technology, London, UK.

Tenure-track Assistant Professor (RTD-B, SSD: STAT-04/A, ex SECS-S/06) 1 Oct. 2022 – 30 Sept. 2025

Organization: University of Siena, Department of Economics and Statistics, Siena, Italy.

Fixed-Term Assistant Professor (RTD-A, SSD: SECS-S/06) 27 Dec. 2021 – 30 Sep. 2022

Organization: Scuola Normale Superiore, Class of Science, Pisa, Italy.

Post-doc Research Fellow 1 Feb. 2020 – 26 Dec. 2021

Organization: Scuola Normale Superiore, Class of Science, Pisa, Italy.

Post-doc Research Fellow 1 May 2018 – 30 Nov. 2019

Organization: University of Bologna, Department of Mathematics, Bologna, Italy.

EDUCATION

Ph.D. in Financial Mathematics 4 Nov. 2014 – 30 Apr. 2018

Organization: Scuola Normale Superiore, Class of Science, Pisa, Italy

Doctoral thesis: Dynamic network models with applications to finance

Supervisors: Prof. Fabrizio Lillo (SNS, Pisa, Italy), Prof. Stefano Marmi (SNS, Pisa, Italy)

Thesis defense: 24 Oct. 2019

Score: 70/70 cum Laude

M.Sc. in Physics

1 Oct. 2010 – 29 Sep. 2014

Organization: University of Pisa, Department of Physics, Pisa, Italy*Thesis:* A dynamical systems approach to systemic risk*Supervisors:* Prof. Fabrizio Lillo (SNS, Pisa, Italy)*Score:* 110/110 cum Laude**B.Sc. in Physics**

1 Oct. 2007 – 18 Nov. 2010

Organization: University of Catania, Department of Physics, Catania, Italy*Thesis:* Transizione ordine-disordine in quasicristalli unidimensionali*Supervisors:* Prof. Giuseppe Angilella (Univ. of Catania, Italy)*Score:* 110/110 cum Laude**TEACHING EXPERIENCE****► 2025-2026**

- **University of Siena:** *Principles of Mathematics* (60h) B.Sc. course (**EN**), *Machine learning for finance* (60h) M.Sc. course (**EN**), *Mathematics* (10h) Ph.D. Course (**EN**)
- **Scuola Normale Superiore:** *Statistical and Machine Learning models for Time Series Analysis* (15h) Ph.D. Course (**EN**)
- **UCL, Institute of Finance & Technology:** *Financial Analytics and Machine Learning* (40h) M.Sc. Course (**EN**)

► 2024-2025

- **University of Siena:** *Matematica finanziaria* (60h) B.Sc. course (**IT**), *Machine learning for finance* (40h) M.Sc. course (**EN**), *Mathematics* (6h) Ph.D. Course (**EN**)
- **Scuola Normale Superiore:** *Statistical and Machine Learning models for Time Series Analysis* (15h) Ph.D. Course (**EN**)
- **UCL, Institute of Finance & Technology:** *Financial Analytics and Machine Learning* (40h) M.Sc. Course (**EN**)

► 2023-2024

- **University of Siena:** *Matematica finanziaria* (60h) B.Sc. course (**IT**), *Machine learning for finance* (40h) M.Sc. course (**EN**), *Mathematics* (8h) Ph.D. Course (**EN**)
- **Scuola Normale Superiore:** *Statistical and Machine Learning models for Time Series Analysis* (15h) Ph.D. Course (**EN**)
- **UCL, Institute of Finance & Technology:** *Financial Analytics and Machine Learning* (40h) M.Sc. Course (**EN**)

► 2022-2023

- **University of Siena:** *Matematica finanziaria* (60h) B.Sc. course (**IT**)
- **Scuola Normale Superiore:** *Quantitative Finance* (15h) Ph.D. Course (**EN**), *Statistical and Machine Learning models for Time Series Analysis* (15h) Ph.D. Course (**EN**)
- **UCL, Institute of Finance & Technology:** *Financial Analytics and Machine Learning* (40h) M.Sc. Course (**EN**)

► 2021-2022

- **Scuola Normale Superiore:** *Statistical and Machine Learning models for Time Series Analysis* (10h) Ph.D. Course (**EN**), *Mathematical Models for Quantitative Finance: Market Microstructure, Networks, and Systemic Risk* (6h) Ph.D. Course (**EN**)

► 2018-2019

- **University of Bologna:** *Crash course in Mathematics* (34h) Undergraduate Course (**LC, EN**)

GRANTS

- ▶ **Principal Investigator** of the grant n. P20229CJRS “Climate Change, Uncertainty and Financial Risk: Robust Approaches based on Time-Varying Parameters” financed within the program PRIN2022PNRR of the Italian Ministry of Education and Research. Total amount financed: 269.315,00 Euro.
- ▶ **Local Coordinator** of the grant n. 2022MRSYB7 “Realized Random Graphs: A New Econometric Methodology for the Inference of Dynamic Networks” financed within the program PRIN2022 of the Italian Ministry of Education and Research. Total amount financed: 217.235,00 Euro.

ROLES AND QUALIFICATIONS

- ▶ **ASN** Italian qualification for Associate Professorship **13-D4**, Mathematical Methods of Economics, Actuarial and Financial Sciences
- ▶ **Member** of the teaching committee of the Ph.D. program “Economics” at the University of Siena (30 May 2024 - present).
- ▶ **Member** of the project “Network analysis of economic and financial resilience” within the Pro3 Italian program (Mar. 2022 - Dec. 2023).
- ▶ **Member** of the project “Dynamic models for a fast changing world: An observation-driven approach to time-varying parameters” within the Italian PRIN2020 program (Mar. 2022 - Feb. 2025)
- ▶ **Member** of the Italian project “Percorso di formazione su data analysis, network science, artificial intelligence e big data per gli abusi di mercato” founded by the Commissione Nazionale per le Società e la Borsa (CONSOB) (Sep. 2021 - Feb. 2023).
- ▶ **Member** of the EU project H2020 SoBigData++: European Integrated Infrastructure for Social Mining and Big Data Analytics (Jan. 2020 – Dec. 2023).
- ▶ **Research Fellowship** at Scuola Normale Superiore co-funded by EU project H2020 SoBigData and Unicredit S.p.a (Feb. 2020–Feb. 2022).
- ▶ **Member** of the EU project H2020 DOMINO: Novel tools to evaluate ATM systems coupling under future deployment scenarios (May 2018 – Dec. 2019).
- ▶ **Visiting Researcher fellowship** at the Queen Mary University of London, School of Mathematical Science (working with Prof. Vito Latora).
- ▶ **Ph.D. scholarship** at Scuola Normale Superiore financed by the Ministry of Education, University and Research – MIUR (Nov. 2014 – May 2018).

SCHOOLS AND COURSES

Organized

- ▶ Third edition of the “School in Machine Learning of Dynamic Processes and Time Series Analysis”, September 24-26, 2025, Pisa, Scuola Normale Superiore. Co-organized with Prof. Giulia Livieri, Prof. Fabrizio Lillo, Prof. Stefano Marmi, and Dr. Giorgio Rizzini.
- ▶ AMASES summer school in “Machine learning methods for Finance”, July 14-19, 2024, Bertinoro (Forlì-Cesena), Italy. Co-organized with Prof. Giacomo Bormetti, Dr. Giorgio Rizzini, Dr. Manuel Naviglio.
- ▶ Second edition of the “School in Machine Learning of Dynamic Processes and Time Series Analysis”, November 9-10, 2022, Pisa, Scuola Normale Superiore. Co-organized with Dr. Giulia Livieri, Prof. Fabrizio Lillo, Prof. Stefano Marmi.

- ▶ “School in Machine Learning of Dynamic Processes and Time Series Analysis”, Nov. 26-27, 2020, Pisa, Scuola Normale Superiore. Co-organized with Dr. Giulia Livieri, Prof. Fabrizio Lillo, Prof. Stefano Marmi.

Participation

- ▶ 1st edition of the School on Mathematical and Computational aspects of Machine Learning, Pisa, Scuola Normale Superiore (2019).
- ▶ 2nd edition of the Lake Como School of advanced studies in Complex Networks: theory, methods and applications, Como, Villa del Grumello (2016).
- ▶ 8th European summer school in Financial Mathematics, Le Mans (2015).

VISITING PERIOD

King’s College London (September 2025, one week); London School of Economics (January 2025, one week; May 2025, one week); University College London (January-March 2023; May 2024); Baruch College, New York (June 2022, one week); University of Westminster, London (June 2019, one week); Queen Mary University, London (May 2017 – Jul. 2017, three months).

ORGANIZATION OF WORKSHOPS AND CONFERENCES

- ▶ “Networks, Big Data, and Artificial Intelligence in Economics, Finance, and Social Sciences”, Sept. 11-13, 2024, parallel session of the annual meeting of A.M.A.S.E.S. XLVIV. Co-organized with Prof. Fabrizio Lillo, Prof. Michele Tumminello, and Dr. Giorgio Rizzini.
- ▶ “Time series models in Economics, Finance, and Social Sciences”, Sept. 5-7, 2024, parallel session of the annual meeting of A.M.A.S.E.S. XLVIII. Co-organized with Dr. Rossana Mastrandrea, Dr. Giorgio Rizzini.
- ▶ “Networks, Big Data, and Artificial Intelligence in Economics, Finance, and Social Sciences”, Sept. 5-7, 2024, parallel session of the annual meeting of A.M.A.S.E.S. XLVIII. Co-organized with Prof. Fabrizio Lillo, Prof. Michele Tumminello.
- ▶ “Quantitative Methods and Artificial Intelligence for Regulators and Policy Makers”, Sept. 20-22, 2023, parallel session of the annual meeting of A.M.A.S.E.S. XLVII. Co-organized with Prof. Fabrizio Lillo, Prof. Michele Tumminello.
- ▶ “Networks, Big Data, and Artificial Intelligence in Economics, Finance, and Social Sciences”, Sept. 20-22, 2023, parallel session of the annual meeting of A.M.A.S.E.S. XLVII. Co-organized with Prof. Fabrizio Lillo, Prof. Michele Tumminello.
- ▶ “Networks, Big Data, and Artificial Intelligence in Economics, Finance, and Social Sciences”, Sept. 22-24, 2022, parallel session of the annual meeting of A.M.A.S.E.S. XLVI. Co-organized with Prof. Fabrizio Lillo, Prof. Michele Tumminello.
- ▶ “Networks, Big Data, and Artificial Intelligence in Economics, Finance, and Social Sciences”, Sept. 13-18, 2021, parallel session of the annual meeting of A.M.A.S.E.S. XLV. Co-organized with Prof. Fabrizio Lillo, Prof. Michele Tumminello.
- ▶ SMMN satellite on “Statistical Mechanics Methods for Networks”, satellite conference of NetSci2020, Sep. 17, 2020, Roma (online). Co-organized with Dr. Mateusz Wilinski.

SUPERVISION OF STUDENTS

M.Sc. students

- ▶ Antonio Mosca, M.Sc. in Physics at the University of Pisa, Jan. 2025 - Dec. 2025. “A Statistical Mechanics approach to Core-Periphery networks with an application to the Italian Interbank Market”. 110/110 cum Laude.
- ▶ Tadej Sovdat, M.Sc. in Finance at the University of Siena, Jan. 2024 - Sep. 2024. “Exploring Hedging Opportunities of Gold With Volatility Forecasting”. 110/110 cum Laude.
- ▶ Gabriele Poidomani, M.Sc. in Physics at the University of Pisa, Oct. 2021 - Sep. 2022. “A Statistical Mechanics approach to Hypergraph reconstruction”. 101/110 (then Ph.D. candidate at IMT School for Advanced Studies Lucca)
- ▶ Federico Paltrinieri, M.Sc. in Physics at the University of Bologna, jointly with Prof. Fabrizio Lillo, Jan. 2019 – Sep. 2019. “Modeling temporal networks with dynamic stochastic block models”. 110/110 cum Laude.
- ▶ Elena Stella, M.Sc. in Economics at the University of Pisa and Sant’Anna School of Advanced Studies, jointly with Prof. Giorgio Fagiolo and Prof. Fabrizio Lillo, Apr. 2018 – Dec. 2018. “A discrete autoregressive model for preferential lending, Network analysis of the e-MID interbank market”. 110/110 cum Laude (then Ph.D. candidate at the Kellogg School of Management at Northwestern University, Chicago, Illinois).

Ph.D. students

- ▶ Leonardo Brogi, PhD in Economics at University of Siena, Apr. 2025 – .
- ▶ Federico Gatta, Ph.D. in Computational Methods and Mathematical Models for Sciences and Finance at Scuola Normale Superiore, jointly with Prof. Fabrizio Lillo, Nov. 2023 – .
- ▶ Millie Deng, Ph.D. at IFT, University College London (UCL), jointly with Profs. Francesca Medda and Maurizio Fiaschetti, May 2023 – .
- ▶ Adele Ravagnani, Ph.D. in Computational Methods and Mathematical Models for Sciences and Finance at Scuola Normale Superiore, jointly with Prof. Fabrizio Lillo, Nov. 2020 – Jan 2025.
- ▶ Ioanna-Yvonne Tsaknaki, Ph.D. in Mathematics at Scuola Normale Superiore, jointly with Prof. Fabrizio Lillo, Nov. 2020 – Jan 2025.
- ▶ Valentina Macchiati, Ph.D. in Data Science at Scuola Normale Superiore, jointly with Prof. Diego Garlaschelli, Nov. 2020 – Oct. 2024.
- ▶ Andrey Shternshis, Ph.D. in Computational Methods and Mathematical Models for Sciences and Finance at Scuola Normale Superiore, jointly with Prof. Stefano Marmi, Nov. 2020 – Oct. 2023.

ACADEMIC ACTIVITIES

- ▶ **Joint Committee (Teachers and Students)** for the School of Economics and Management at the University of Siena (Oct. 2024 - present)
- ▶ **Ph.D. Committees:** Dr. Ioanna-Yvonne Tsaknaki, Ph.D. in Mathematics, Scuola Normale Superiore, Pisa (2025). Dr. Adele Ravagnani, Ph.D. in Computational methods and mathematical models for sciences and finance, Scuola Normale Superiore, Pisa (2025). Dr. Giulio Virginio Clemente, Ph.D. in Systems Science, IMT School of Advanced Studies, Lucca (2024). Dr. Anna Pirogova, Ph.D. in Economics, Universities of Florence, Pisa, and Siena, joint Ph.D. program (2023). Dr. Domenico Di Gangi, Ph.D. in Financial Mathematics, Scuola Normale Superiore (2022). Dr. Tonio Möllmann, Ph.D. in Financial Mathematics, Scuola Normale Superiore (2022). Dr. Danilo Vassallo, Ph.D. in Financial Mathematics, Scuola Normale Superiore (2022).
- ▶ **Representative** of Post-Doc Researchers at Scuola Normale Superiore (May 2021 - Dec. 2021).

THIRD MISSION

- ▶ **Delegate** for university orientation and tutoring at the University of Siena (May 2025 - present)
- ▶ High school course “*Play the finance - Sali di livello nell’educazione finanziaria*” within the open day initiatives funded by *PNRR*, Siena (SI), 23-24-25 Mar. 2026
- ▶ Talk on “*Investimenti azionari, insider trading e regolamentazione*” within an open day on *Educazione finanziaria*, Chiusi (SI), 26 Nov. 2025

EDITORIAL ACTIVITIES

- ▶ **Referee** for European Journal of Operational Research, Quantitative finance, Journal of Economic Dynamics and Control, Chaos, Solitons & Fractals, Journal of Economic Behavior and Organization, Scientific Reports, Journal of Complex Networks, Journal of Statistical Mechanics: Theory and Experiment, Journal of Economic Interaction and Coordination, Computational Economics, Computational Statistics, Journal of Risk.

PUBLICATIONS

In preparation

- ▶ Crudu, F., Fasano, A., and **Mazzarisi, P.** (2026). Soft-Penalized Robust Mean-Variance Portfolio: design, computation, and applications.
- ▶ Deng, G., Fiaschetti, M., and **Mazzarisi, P.** (2026). Dynamic Reinforcement Learning Strategies for Venture Capital Fund Portfolios.

Working papers

- ▶ Li, C., Brogi, L., Civilini, A., **Mazzarisi, P.**, Perra, N., & Latora, V. (2026). Multilayer Analysis of the Global Trade Network. arXiv preprint arXiv:2609.21614.
- ▶ Mosca, A., & **Mazzarisi, P.** (2026). Penalized Maximum Likelihood Inference of Core-Periphery Networks. arXiv preprint arXiv:2609.15796.
- ▶ Ravagnani, A., Chiappari, M., Flori, A., **Mazzarisi, P.**, & Patacca, M. (2026). Hedging market risk and uncertainty via a robust portfolio approach. arXiv preprint arXiv:2604.02126.
- ▶ Gatta, F., Lillo, F., & **Mazzarisi, P.** (2025). A high-frequency approach to Realized Risk Measures. arXiv preprint arXiv:2510.16526.
- ▶ Lillo, F., **Mazzarisi, P.**, & Tsaknaki, I. Y. (2025). Tackling estimation risk in Kelly investing using options. arXiv preprint arXiv:2508.18868.
- ▶ Gatta, F., Lillo, F., & **Mazzarisi, P.** (2024). CAESar: Conditional Autoregressive Expected Shortfall. arXiv preprint arXiv:2407.06619.

Peer-reviewed publications

- ▶ Ravagnani, A., Lillo, F., Deriu, P., **Mazzarisi, P.**, Medda, F., & Russo, A. (2026). Dimensionality reduction techniques to support insider trading detection. *Quantitative Finance*, 1-29.
DOI:10.1080/14697688.2026.2636556
ISSN: 0167-2681

- ▶ **Mazzarisi, P.**, Muscillo, A., Pacati, C., & Pin, P. (2026). The rise and fall of ideas' popularity. *Journal of Economic Behavior & Organization*, 245, 107507.
DOI:10.1016/j.jebo.2026.107507
ISSN: 1469-7688
- ▶ Deng, G., Fiaschetti, M., **Mazzarisi, P.**, & Medda, F. (2025). Optimizing investment period length and strategies for later stage venture capital staged financing portfolio. *The European Journal of Finance*, 31(12), 1576–1598.
DOI:10.1080/1351847X.2025.2532548
ISSN: 1351-847X
- ▶ Macchiati, V., Marchese, E., **Mazzarisi, P.**, Garlaschelli, D., & Squartini, T. (2025). Spectral signatures of structural change in financial networks. *Chaos, Solitons & Fractals*, 193, 116065.
DOI: 10.1016/j.chaos.2025.116065
ISSN: 0960-0779
- ▶ Tsaknaki, I. Y., Lillo, F., & **Mazzarisi, P.** (2024). Bayesian autoregressive online change-point detection with time-varying parameters. *Communications in Nonlinear Science and Numerical Simulation*, 108500.
DOI: 10.1016/j.cnsns.2024.108500
ISSN:1007-5704
- ▶ **Mazzarisi, P.**, Ravagnani, A., Deriu, P., Lillo, F., Medda, F., & Russo, A. (2024). A machine learning approach to support decision in insider trading detection. *EPJ Data Science*, 13, 66.
DOI:10.1140/epjds/s13688-024-00500-2
ISSN: 2193-1127
- ▶ Buccheri, G., & **Mazzarisi, P.** (2024). Realized Random Graphs, with an application to the interbank network. *Journal of Financial Econometrics*, nbae024.
DOI: 10.1093/jjfinec/nbae024
ISSN: 1479-8409
- ▶ Macchiati, V., **Mazzarisi, P.**, & Garlaschelli, D. (2024). Interbank network reconstruction enforcing density and reciprocity. *Chaos, Solitons & Fractals*, 168 - 115279.
DOI: 10.1016/j.chaos.2024.115279
ISSN: 0960-0779
- ▶ Tsaknaki, I. Y., Lillo, F., & **Mazzarisi, P.** (2024). Online learning of order flow and market impact with Bayesian change-point detection methods. *Quantitative Finance*, 1-16.
DOI: 10.1080/14697688.2024.2337300
ISSN: 1469-7688
- ▶ Shternshis, A., **Mazzarisi, P.** (2024). Variance of entropy for testing time-varying regimes with an application to meme stocks. *Decisions in Economics and Finance*.
DOI: 10.1007/s10203-023-00427-9
ISSN: 1129-6569
- ▶ Shternshis A., **Mazzarisi, P.**, and Marmi, S. (2022). Efficiency of the Moscow Stock Exchange before 2022. *Entropy* 2022,24,1184.
DOI: 10.3390/e24091184
ISSN: 1099-4300
- ▶ Shternshis A., **Mazzarisi, P.**, and Marmi, S. (2022). Sources of inefficiency in financial time series. *Chaos, Solitons & Fractals*, 162, 112403.
DOI: 10.1016/j.chaos.2022.112403
ISSN: 0960-0779

- ▶ Williams, O.E., **Mazzarisi, P.**, Lillo, F., and Latora, V. (2022). Non-Markovian temporal networks with auto- and cross-correlated link dynamics. *Physical Review E*, 105(3), 034301.
DOI: 10.1103/PhysRevE.105.034301
ISSN: 2470-0053
- ▶ Delgado, L., Gurtner, G., **Mazzarisi, P.**, Zaoli, S., Valput, D., Cook, A., and Lillo, F. (2021). Network-wide assessment of ATM mechanisms using an agent-based model. *Journal of Air Transport Management*, 95, 102108.
DOI: 10.1016/j.jairtraman.2021.102108
ISSN: 0969-6997
- ▶ Campajola, C., Lillo, F., **Mazzarisi, P.**, and Tantari, D. (2021). On the equivalence between the Kinetic Ising Model and discrete autoregressive processes. *Journal of Statistical Mechanics: Theory and Experiment*, 2021(3), 033412.
DOI: 10.1088/1742-5468/abe946
ISSN: 1742-5468
- ▶ Zaoli, S., **Mazzarisi, P.**, and Lillo, F. (2021). Betweenness centrality for temporal multiplexes. *Scientific reports*, 11(1), 4919, 1-9.
DOI: 10.1038/s41598-021-84418-z
ISSN: 2045-2322
- ▶ **Mazzarisi, P.**, Zaoli, S., Campajola, C., and Lillo, F. (2020). Tail granger causalities and where to find them: Extreme risk spillovers vs spurious linkages. *Journal of Economic Dynamics and Control*, 121, 104022.
DOI: 10.1016/j.jedc.2020.104022
ISSN: 0165-1889
- ▶ **Mazzarisi, P.**, Barucca, P., Lillo, F., and Tantari, D. (2020). A dynamic network model with persistent links and node-specific latent variables, with an application to the interbank market. *European Journal of Operational Research*, 281(1), 50–65.
DOI: 10.1016/j.ejor.2019.07.024
ISSN: 0377-2217
- ▶ **Mazzarisi, P.**, Zaoli, S., Lillo, F., Delgado, L., and Gurtner, G. (2020). New centrality and causality metrics assessing air traffic network interactions. *Journal of Air Transport Management*, 85, 101801.
DOI: 10.1016/j.jairtraman.2020.101801
ISSN: 0969-6997
- ▶ Zaoli, S., **Mazzarisi, P.**, and Lillo, F. (2019). Trip centrality: Walking on a temporal multiplex with non-instantaneous link travel time. *Scientific reports*, 9(1), 10570, 1–11.
DOI: 10.1038/s41598-019-47115-6
ISSN: 2045-2322
- ▶ Wilinski, M., **Mazzarisi, P.**, Tantari, D., and Lillo, F. (2019). Detectability of macroscopic structures in directed asymmetric stochastic block model. *Physical Review E*, 99(4), 042310.
DOI: 10.1103/PhysRevE.99.042310
ISSN: 2470-0053
- ▶ **Mazzarisi, P.**, Lillo, F., and Marmi, S. (2019). When panic makes you blind: A chaotic route to systemic risk. *Journal of Economic Dynamics and Control*, 100, 176–199.
DOI: 10.1016/j.jedc.2018.12.009
ISSN: 0165-1889
- ▶ Barucca, P., Lillo, F., **Mazzarisi, P.**, and Tantari, D. (2018). Disentangling group and link persistence in dynamic stochastic block models. *Journal of Statistical Mechanics: Theory and Experiment*, 2018(12), 123407.

Conference Proceedings

- ▶ **Mazzarisi, P.**, Zaoli, S., Delgado, L., Gurtner, G., Cook, A., and Lillo, F. (2019). Network-wide assessment of 4d trajectory adjustments using an agent-based model, *SESAR*.
<https://westminsterresearch.westminster.ac.uk/sesar1>
- ▶ **Mazzarisi, P.**, Zaoli, S., Lillo, F., Delgado, L., and Gurtner, G. (2018). Towards new metrics assessing air traffic network interactions. *SESAR*.
<https://westminsterresearch.westminster.ac.uk/sesar2>

Books and Chapters

- ▶ **Mazzarisi, P.**, and Lillo, F. (2017). Methods for reconstructing interbank networks from limited information: A comparison, In *Econophysics and sociophysics: Recent progress and future directions*. Springer.
DOI: 10.1007/978-3-319-47705-3_15
ISBN: 978-3-319-47705-3

SEMINARS, INVITED AND CONTRIBUTED TALKS

- ▶ Accepted contribution to the 32nd International Conference on Computing in Economics and Finance (CEF 2026), Ca' Foscari University of Venice, Jun. 29 - Jul. 1, 2026.
- ▶ Accepted contribution to the XXVII Workshop on Quantitative Finance (QFW2026), University of Bergamo, Mar. 30 - Apr. 1, 2026.
- ▶ Accepted contribution to the 2nd Latin American Congress on Industrial and Applied Mathematics (LACIAM), Universidad Técnica Federico Santa María, Valparaíso, Chile, Jan. 19-23, 2026.
- ▶ Invited speaker for a seminar talk at the Queen Mary University of London, 18th Sept. 2025
- ▶ Invited speaker for a seminar talk at the King's College London, 16th Sept. 2025
- ▶ Invited speaker at "Dynamics & Complexity" (DCP25), University of Pisa, Pisa, 9th Jul. 2025.
- ▶ Accepted contribution to the 12th General AMaMeF Conference, University of Verona, Jun. 23-27, 2025.
- ▶ Accepted contribution to the XXVI Workshop on Quantitative Finance (QFW2025), University of Palermo, Apr. 15-17, 2025.
- ▶ Accepted contribution at the International Fintech Research Conference, University of Perugia, Jan. 30-31, 2025.
- ▶ Invited speaker for a research seminar at the University of Perugia, Perugia, 26th Nov. 2024
- ▶ Accepted contribution at the Quantitative Finance and Risk Analysis Symposium (QFRA 2024), Monash Business School, Santorini, Greece, Jun. 27-29, 2024.
- ▶ Accepted contribution at the XXV Workshop on Quantitative Finance (QFW2024), University of Bologna, Apr. 11-13, 2024.
- ▶ Invited speaker at the Workshop "Machine Learning and Financial Econometrics" at the Oxford-Man Institute of Quantitative Finance, Oxford, UK, Dec. 12-13, 2023.
- ▶ Invited speaker at the "Conference on Dynamics and Finance: from KAM Tori to ETFs" at ICTP, Trieste, Italy, Oct. 9-13, 2023.
- ▶ Invited speaker at "Dynamics & Complexity" (DCP23), University of Pisa, Pisa, 9th Jun. 2023.
- ▶ Invited speaker for a research seminar at the University of Milano-Bicocca, Milano, 28th Feb. 2023.

- ▶ Invited speaker at the plenary meeting of “SoBigData++” H2020 research infrastructure, University of Amsterdam, Amsterdam, Netherlands, June 28-29, 2022.
- ▶ Accepted contribution to the 28th International Conference on “Computing in Economics and Finance” (CEF2022) by the Society for Computation Economics, Southern Methodist University, Dallas, Texas, USA, June 17-19, 2022.
- ▶ Accepted contribution to the XXIII Workshop on Quantitative Finance (QFW2022), School of Economics of the University of Rome Tor Vergata, Mar. 2022.
- ▶ Accepted contribution to the 10th International Conference on Complex Networks and their Applications, INEF-UPM Universidad Politécnica de Madrid, Nov. 2021 (online).
- ▶ Invited speaker at the cycle of “Research Seminars”, IMT School for Advanced Studies, Lucca, 8th Nov. 2021.
- ▶ Accepted contribution to the session “Networks, Big Data, and Artificial Intelligence in Economics, Finance, and Social Sciences” of the AMASES Annual Conference 2021, online, Sep. 2021.
- ▶ Invited speaker at the Summer School of Mathematics for Economic and Social Sciences “An introduction to random dynamical systems and their perturbations”, Centro De Giorgi and Scuola Normale Superiore, Pisa, Sep. 2019.
- ▶ Accepted contribution to the Italian satellite of the “Conference on Complex Systems” CSS/Italy, at Fondazione Bruno Kessler, Trento, Jul. 2019.
- ▶ Accepted contribution to the “Workshop on Economic Science with Heterogeneous Interacting Agents” (WEHIA), at City University of London, Jun. 2019.
- ▶ Accepted contribution to the 29th annual conference of the European Association for Evolutionary Political Economy (EAEPE), at the Corvinous University, Budapest, Oct. 2017.
- ▶ Accepted contribution to the 41st Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences (AMASES), at the University of Cagliari, Sep. 2017.
- ▶ Accepted contribution to the XVIII Workshop on Quantitative Finance “QFW2017”, at the University of Milano-Bicocca, Milano, Jan. 2017.
- ▶ Accepted contribution to the satellite meeting of STATPHYS26, “Statistical Physics of Financial and Economic Networks”, at the Paris 1 Panthéon-Sorbonne University, Paris, Jul. 2016.

SPECIAL SKILLS

- ▶ **Computer skills:** Matlab, Python, C, Mathematica, L^AT_EX, MySQL.
- ▶ **Languages:** English (fluent), Aramaic (grammar).

September 30, 2026

