

CV – Giulia Di Nunno

CV date: 25.08.2025

Personal information

First name, Surname:	Giulia, Di Nunno		
Date of birth:	09.10.1973	Sex:	Female
Nationality:	Italian		
Researcher unique identifier(s)	ORCID: https://orcid.org/0000-0003-4412-5588		
URL for personal website:	https://www.mn.uio.no/math/english/people/aca/giulian/		

Education

Year	Faculty/department - University/institution - Country
2003	Ph.D. in Mathematical Statistics, University of Pavia, Italy
1998	Master's degree in mathematics, University of Milano, Italy

Positions - current and previous

Year	Job title – Employer - Country
2010 -	Professor, Department of Mathematics, University of Oslo, Norway
2010 -	Adjunct Professor (Associate Prof. II), NHH Norwegian School of Economics, Bergen, Norway
2009-2010	Adjunct Associate Professor (Associate Prof. II), NHH Norwegian School of Economics Bergen, Norway
2008-2009	Researcher, Rizklab Norge AS, Norway
2003-2010	Associate Professor, Department of Mathematics, University of Oslo, Norway
2002	Researcher, CNR IAMI, Milano, Italy

Career breaks

Year	Reason
2009-2010	Parental leave (9 months)

Project management experience

Year	Project owner - Project - Role - Funder
2025-2031	<i>The Norwegian Centre for Sustainable, Risk-Averse, Ethical AI. Total funding NOK 300Mill. RCN, Principal Investigator (share of NOK 40Mill)</i>
2018-2024	<i>STORM Stochastics for Time-Space Risk Models. Principal Investigator. Total funding NOK 25 Mill. RCN Fripro ToppForsk.</i>

2014-2017	<i>CMA2 Centre of Mathematics for Application</i> . Co-Leader (with G. Dahl and N.H. Risebro) Centre of the Faculty of Sciences within the Department of Mathematics. Annual budget circa EUR 250K
2014-2015	<i>SEFE Stochastics in Environmental and Financial Economics</i> , Center Leader (with F.E.Benth) CAS Centre of Advanced Studies, Norwegian Royal Academy of Science and Letters. Funding EUR 440K
2005-2010	<i>AMaMeF Advanced Mathematical Methods for Finance</i> . Co-Chair (with B. Øksendal) European Science Foundation network program, which involved 16 countries. Annual budget circa EUR 200K

Supervision of students and young researchers

Number	Level	University/institution - Country
6	Postdoc	University of Oslo. 5 (2 female) of these obtained permanent positions in academia at University of Amsterdam, BI Oslo, University of Nis Serbia, Linneaus University Sweden, Tianjin University China 1 obtained a research-based position at Statkraft Norway
10 (2 current)	PhD	As main advisor, University of Oslo. 4 (1 female) have continued in academia at TU Munich, University of Barcelona, University of Oslo, University of Bonn 4 (1 female) have continued in the financial and energy industry at the Norwegian Financial Regulator, DNB bank, Commerzbank Frankfurt, Statkraft energy markets.
4	PhD	As adjunct advisor, at University of Oslo. 3 (all female) have continued in academia at Middle East TU Ankara, University of Oslo, University of Barcelona 1 at the Norwegian Financial Regulator
20	Master	18 University of Oslo, 2 Roma Tor Vergata Italy, 2 University of Zimbabwe (Norwegian cooperation program under NUFU, after PhD they are now professor at University of Limpopo South Africa and lecturer at NUST Zimbabwe)

Other relevant professional experiences

Institutional responsibilities

Year	Description - Role
2024-2028	Elected member of the Board at the Department of Mathematics, UiO (first mandate in 2017-2020)
2021-2028	Leader of the Section Risk and Stochastics at the Department of Mathematics, UiO
2021-2028	President of Scientific Council of CIMPA , UNESCO Category 2 Centre, Nice France
2022-2027	Member of Scientific Council of CIRM , Marseille, France
2025-	CoRE-Math ARUA-The Guild, Cluster of Research Excellence – Representative for UiO
2016-2025	Board Member of ISP, International Science Program, Uppsala, Sweden

2022-2025	Member (Chair and vice-Chair in the period 2010-2017) European Mathematical Society, Committee for Developing Countries
2010-	Board AMaMeF Network (2010-2017 Chair of Board)

Other ongoing scientific projects

Year	Description - Role
2024-2028	Unruly Sustainability . Role: WP leader. This is an interdisciplinary Thematic Research Group at UiO among the Departments of Sociology and Human Geography, Mathematics, and Musicology. funder by UiO: Energy and Environment .
2024-	GeEnFin Erasmus Mundus (coordinated by University of Bologna) associate partner UiO
2023-	Ambassador Committee for Women in Mathematics of International Mathematical Union
2022-	International Advisory Board of Number and Narratives, A Feminist Genealogy of automathographies, University of East London.
2017-2023	EMS-Simons for Africa project. Promoter and developer for EMS-CDC. An exchange program for junior and senior researcher, funding Simons Foundation, USD 250K

Position of Trust in Scientific Publishing

Year	Description - Role
2025-	Associate Editor of Statistics & Risk Modelling , de Gruyter
2023-	Editor of ICIAM 2023 Springer Series , book series
2020-	Associate Editor of Finance and Stochastics , Springer
2021-	Associate Editor of FMF - Frontiers of Mathematical Finance , AIMS
2022-	Associate Editor of DEAF - Decisions in Economics and Finance , Springer
2020-	Associate Editor of MSTA - Modern Statistics: Theory and Application , VTEX
2012-	Associate Editor of Stochastics , Taylor and Francis
2010-	Associate Editor of Stochastic Analysis and Applications , Taylor and Francis

Outreach and Media. selection

Year	Description - Role
2025	POPMAT Popular presentation in direction of The Student Council at Department of Mathematics, UiO
2024	Interview (på norsk): Hva skjer hvis alle sparer samtidig? (Journalist Elina Melteig) Titan.uio.no 22.08.2024 and Forskning.no 05.09.2024
2022	Women in Mathematics 12.5.2022 . Panel Women in science in Africa. A silent revolution .

2020	Interview for European Women in Mathematics: Going Beyond the Boundaries . July.
2019	ICIAM Online channel (WebsEdge Science) - TV Interview
2018	Women in Mathematics: Photography. 16 Mathematicians, 16 Portraits. May 15th 2018, Realfag Biblioteket, UiO

Track record

Publications: 80 scientific works in career (among these 52 published peer reviewed journal articles, 8 peer reviewed book chapters, 1 scientific monograph, 4 edited books).

- G. Di Nunno, E. Rosazza Gianin. Fully dynamic risk measures: horizon risk, time-consistency, and relations with BSDEs and BSVIEs. *SIAM J. Financial Math.* 15(2), 2024
- G. Di Nunno, Y. Mishura, A. Yurchenko-Tytarenko. Option pricing in Volterra sandwiched volatility model. *SIAM J. Financial Mathematics* 15(3), 2024.
- G. Di Nunno, M. Giordano. Stochastic Volterra equations with time-changed Lévy noise and maximum principles. *Ann. Oper. Res.* 336, 2024
- G. Di Nunno, Y. Mishura, A. Yurchenko-Tytarenko. Sandwiched SDEs with unbounded drift driven by Hölder noises. *Adv. in Appl. Probab.* 55, 2023
- F.E. Benth, G. Di Nunno, D. Schroes. Copula measures and Sklar's theorem in arbitrary dimensions. *Scand. J. Stat.* 49, 2022
- J. Bion-Nadal, G. Di Nunno. Fully dynamic risk-indifference prices and no-good-deal bounds. *SIAM J. Financial Math.* 11, 2020
- D.R. Banos, F. Cordoni, G. Di Nunno, L. Di Persio, E.E. Røse. Stochastic systems with memory and jumps. *J. Differential Equations* 266, 2019
- G. Di Nunno, T. Zhang. Approximations of stochastic partial differential equations. *Ann. Appl. Probab.* 26, 2016
- G. Di Nunno, A. Khedher, M. Vanmaele. Robustness of quadratic hedging strategies in finance via backward stochastic differential equations with jumps. *Appl. Math. Optim.* 72, 2015
- G. Di Nunno, S. Sjursen. BSDEs driven by time-changed Lévy noises and optimal control. *Stochastic Processes and their Applications*, 124 (2014), 1679 -1709.

Recent Awards and Recognitions

2024 Elisabeth Stephansen Lecture at the National Mathematicians Meeting, Oslo 12-13.09

2019 [ICIAM Su Buchin Prize](#), awarded in Valencia ICIAM Congress, July 15-19 and Plenary lecture

2018 [Nelder visiting Fellow at Imperial College London](#). September-December

Scientific events and presentations

- Held more than 100 presentations including some plenary and key-note lectures. E.g., Elisabeth, Stephansen Lecture 2024 Norway, SAMSA Pretoria 2023, NordStat Gothenborg 2023, INI Cambridge 2022, ECM Minisymposium Slovenia 2021, ICIAM Valencia 2019, DEA Cracow 2019.
- Organized around 70 events of different size and dimensions ranging from 30 to 250 participants bot at national and international level, including AMAMEF conferences, Hammamet conferences.
- Served in Scientific Board of Bachelier Finance Conference in Rio de Janeiro 2024 (400 participants), and SIAM Finance Conference in Orlando 2025.