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| <i>Nome</i>                            | Margherita   |
| <i>Cognome</i>                         | Zanella  |
| <i>Dipartimento</i>                    | Economia e Finanza   |
| <i>Area scientifico-disciplinare</i>   | Applied Mathematics  |
| <i>Titolo del programma di ricerca</i> | Metodi di dualità e di controllo stocastico per studiare l'incertezza di modello in finanza e assicurazioni.   |
| <i>Docente responsabile</i>            | Prof. Fausto Gozzi/ Prof.ssa Sara Biagini  |
| <i>Inizio attività</i>                 | 01/09/2018   |
| <i>Termine attività</i>                | 31/08/2021   |
| <i>Breve curriculum vitae</i>          | <p><b>PhD Degree in Mathematics and Statistics</b> (Università degli Studi di Pavia)<br/> Thesis Title: "Regularity results on two dimensional stochastic Navier-Stokes equations in vorticity form"<br/> (Advisor: Prof. Benedetta Ferrario)</p> <p><b>M.Sc. in Mathematics</b> (University of Trento, Grade: 110/110)<br/> Thesis Title: "Some problems in Stochastic Partial Differential Equations"<br/> (Advisor: Prof. Stefano Bonaccorsi)</p> <p><b>Bc. in Mathematics</b> (University of Trento, Grade: 105/110)<br/> Thesis Title: "The Sierpinski Gasket"<br/> (Advisor: Prof. Gianluca Occhetta)</p> <p><b>Diploma di Maturità Classica</b> (Liceo B. Russell", Cles, Grade: 100/100)</p> |

*Pubblicazioni*

1. S. Bonaccorsi and M. Zanella, “*Existence and regularity of the density for solutions of stochastic differential equations with boundary noise*”, *Infin. Dimens. Anal. Quantum Probab. Relat. Top.*, Vol. 19, No. 01, 1650007 (2016).
2. S. Bonaccorsi and M. Zanella, “*Absolute continuity of the law for solutions of stochastic differential equations with boundary noise*”, *Stochastics and Dynamics*, Vol. 17, No. 6 (2017) 1750045.
3. B. Ferrario and M. Zanella, “*Absolute continuity of the law for the two dimensional stochastic Navier-Stokes equations*”, *Stochastic Processes and their Applications*, (<https://doi.org/10.1016/j.spa.2018.05.015>; arXiv: 1702.01597).
4. B. Ferrario and M. Zanella, “*Stochastic vorticity equation in  $\mathbb{R}^2$  with not regular noise*”, *Nonlinear Differential Equations and Applications (NDEA)*(accepted paper, arXiv:1803.01799).

*Ricerche in corso*

Metodi di dualità e di controllo stocastico per studiare l'incertezza di modello in finanza e assicurazioni.

