MASSIMILIANO AMARANTE

Département de sciences économiques Université de Montréal Pavillon Lionel-Groulx 3150, rue Jean-Brillant, Montréal (Québec) H3T 1N8

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EDUCATION

Ph. D., Economics, MIT, 1999 Laurea in Economia e Commercio, Universita' degli Studi di Roma "La Sapienza", 1993

ACADEMIC APPOINTMENTS

Université de Montréal Département de sciences économiques 2007 – present, Professeur agrégé

Columbia University, New York, Department of Economics 2005 – 2008 Associate Professor

Columbia University, New York, Department of Economics 1999 – 2005 Assistant Professor

OTHER POSITIONS

Center for Capitalism and Society, Columbia University: Foreign Member, 2011 - present

Research Fellow CIREO, 2007 – present.

Universita' Bocconi Department of Decision Sciences 2016, Visiting Professor

Collegio Carlo Alberto, Universita' di Torino Department of Statistics and Applied Mathematics 2007, Visiting Fellow University of Minnesota, Department of Economics Spring 2003, Visiting Assistant Professor

MIT, Department of Economics: 1998, Instructor

TEACHING:

Graduate: Decision Theory, Game Theory, Mathematics, Microeconomics, Industrial

organization, Economics of Innovation

Undergraduate: Decision Theory, Mathematical Economics, Calculus

GRANTS AND HONORS:

SSHRC research grant 2011-2014

Plenary speaker: The 18th International Conference on Game Theory, Stony Brook 2007

Kauffman Foundation research grant (co-investigator; PI Prof. Edmund Phelps), 2006

Columbia University AQF award (with Emel Filiz), 2004

Best Graduate Advisor 2002-03, Columbia University

Columbia University Council Grant for Research in Social Sciences, 2003

Outstanding Graduate Instructor 2000-01, Columbia University

Columbia University Council Grant for Research in Social Sciences, 2000

"Young Italian Economist of the Year", Il Sole/24 Ore, 1999

Fellowship, MIT, 1997-99

Scholarship, Bank of Italy, Roma, Ente "Luigi Einaudi", 1996-97

Scholarship, Roma, Banca Nazionale del Lavoro, "Guido Carli", 1995-96

Scholarship, Torino, Fondazione "Luigi Einaudi", 1994-95

Dignita' di stampa, Special mention of the Faculty for undergraduate thesis, 1993

PUBLISHED PAPERS:

- [17] "Conditional expected utility" conditionally accepted, *Theory and Decision*.
- [16] "Information and Ambiguity: toward a foundation of non-Expected Utility", forthcoming *Mathematics of Operations Research* (an earlier version titled "What is Ambiguity" is available as CIREQ WP 04-2014)
- [15] "Uniqueness of the weights in Harsanyi-type theorems", forthcoming *Economic Theory Bulletin*, http://link.springer.com/article/10.1007/s40505-016-0111-2
- [14] "Contracting on ambiguous prospects" (with M. Ghossoub and E. Phelps), forthcoming *Economic Journal*, http://onlinelibrary.wiley.com/doi/10.1111/ecoj.12381/epdf.

- [13] "A representation of risk measures", Decisions in Economics and Finance 39, 95-103, April 2016.
- [12] "Optimal insurance for a minimal expected retention: the case of an ambiguity-seeking insurer" (with M. Ghossoub), *Risk* 4, http://www.mdpi.com/2227-9091/4/1/8/html, March 2016.
- [11] "Analogy in Decision Making", Mathematics of Operations Research 40, 1027-41, November 2015.
- [10] "Ambiguity on the insurer's side: the demand for insurance" (with M. Ghossoub and E. Phelps), *Journal of Mathematical Economics* 58, 61 -78, May 2015.
- [9] "A characterization of exact non-atomic market games", *Journal of Mathematical Economics* 54, 59-62, October 2014.
- [8] "The Bargaining set of a large game" (with L. Montrucchio), *Economic Theory* 43, 313-49, June 2010.
- [7] "Foundations of Neo-Bayesian Statistics", *Journal of Economic Theory* 144, 2146-73, September 2009.
- [6] "Ambiguous Events and Maxmin Expected Utility" (with E. Filiz), *Journal of Economic Theory* 134, 1-33, May 2007.
- [5] "Cores of Non-atomic Market Games" (with F. Maccheroni, M. Marinacci and L. Montrucchio), *International Journal of Game Theory* 34, 399-424, October 2006.
- [4] "When an event makes a difference" (with F. Maccheroni), *Theory and Decision* 60, 119-26, May 2006.

Reprinted in *Uncertainty and Risk*, by M. Abdellaoui, R.D. Luce, M.J. Machina and B. Munier (editors), p. 27-32, Springer 2007.

- [3] "Ambiguity, Measurability and Multiple Priors", *Economic Theory* 26, 995-1006, November 2005.
- [2] "On the uniqueness of convex-ranged probabilities", *Decisions in Economics and Finance* 27, 81-85, August 2004.
- [1] "Recursive Structure and Equilibria for Games with Private Monitoring", *Economic Theory* 22, 353-374, September 2003.

OTHER PUBLICATIONS:

[18] "Risk, Uncertainty and the Entrepreneurial Economy" (with O. Ozgur and E. Phelps), Proceedings of the 8th International Conference on Applied Financial Economics, C. Prachalias ed., Vol. 2, 550-554, 2011.

PAPERS SUBMITTED/UNDER REVISION:

[19] "Aggregation of Opinions and Risk Measures"

WORKING PAPERS:

- [20] **"359 years"** (with M. Marinacci)
- [21] "Relative social orderings" (with S. Horan and Y. Sprumont)
- [22] "Two-stage probabilistic sophistication" (with Y. Halevy and E. Ozdenoren), available on RUD 2011 website
- [23] "The Entrepreneurial Economy" (with O. Ozgur and E. Phelps)
- [24] "The von-Neumann algebra of bounded games"

OTHER PAPERS:

- [25] "Equivalence of Public Mixed-Strategies and Private Behavior Strategies in Games with Public Monitoring", Columbia University, DP No. 0203-22.
- [26] "Extraction of the surplus in standard auctions" Columbia University, DP No. 0102-73.
- [27] "Toward a rational-choice foundation of non-additive theories", CIREQ WP 13-2009.
- [28] "Analogical Reasoning in Decision Processes", Columbia University DP 0506-17.
- [29] "States, models and information: A reconsideration of Ellsberg's paradox", Columbia University DP 2006.
- [30] "Contracting for Innovation under Ambiguity" (with M. Ghossoub and E. Phelps), The Center on Capitalism and Society Working Paper No. 75, 2012.

ACADEMIC PRESENTATIONS:

2016: University of Glasgow; East Anglia University; University of Birmingham

2014: University of Copenhagen; IEA World Congress 2014, Dead Sea (invited speaker)

2013: Rutgers University; AMMCS 2013, Waterloo; SAET 2013, Paris

2012: UT Austin; Petralia Workshop; RUD 2012, Northwestern University

2011: Université de Montréal; Center for Capitalism and Society, Columbia University; RUD 2011, Torino

2010: University of Wisconsin Madison; RUD 2010, Paris (declined); University of Southern California

2009: Queen's University; University of British Columbia

2007: The 18th International Conference on Game Theory, Stony Brook 2007 (Plenary talk); Northwestern University; Collegio Carlo Alberto, Turin

2006: UC Berkeley; UPenn; Université de Montréal (Fall); RUD 2006, Paris; FUR 2006, Rome; CETC 2006, Toronto; Université de Montréal (Spring)

2005: Yale University; SAET 2005, Vigo

2004: University of Iowa; University of Rochester

2003: CalTech; Columbia University; University of Minnesota; University of Rochester; UT Austin; Rutgers University; University of Turin; RUD 2003, Milan

2002: Ohio State University; SED 2002, NYU

1999: UT Austin; University of Rochester; Northwestern University, MEDS; UCLA; CalTech; Columbia University (spring); NYU; University College of London; Universita' Bocconi, Milan; Universita' di Bologna; Universita' Federico II, Naples; Ente Einaudi, Rome; Columbia University (Fall)

1998: Northwestern, Summer Microeconomics Conference; Summer in Tel Aviv; Econometric Society, NASM98

PROFESSIONAL ACTIVITIES:

Scientific Committee: RUD 2010; RUD 2011; RUD 2012; RUD 2013; RUD 2014; RUD 2015; RUD 2016

Referee: Decisions in Economics and Finance, Econometrica, Economic Journal, Economic Theory, Economics Dynamics, Games and Economic Behavior, Insurance: Mathematics and Economics, International Journal of Mathematics and Mathematical Sciences, Journal of Artificial Intelligence Research, Journal of Economic Theory, Journal of Japanese and International Economies, Journal of Mathematical Economics, Journal of Systems Science and Systems Engineering, Positivity, Review of Economic Design, Review of Economic Studies.

Reviewer: Israel Science Foundation, National Science Foundation, French National Research Agency (ANR), SSHRC (Canada).

POST-DOCTORAL STUDENTS (with placement; main advisor):

Mario Ghossoub (2013), Imperial College London

Ph.D. STUDENTS (with placement; main advisor):

Paulo Barelli (2004), University of Rochester.

Emel Filiz (2007), University of Maryland.

Messan Agbaglah (2012), Sherbrooke University.

REFERENCES:

Professor Itzhak Gilboa AXA Chair in Decision Sciences HEC Paris and Eitan Berglas School of Economics Tel-Aviv University tzachigilboa@gmail.com Professor Simon Grant
John C. Harsanyi Chair of Economics
Research School of Economics
Australian National University
simon.grant@anu.edu.au

Professor Peter Klibanoff Northwestern Kellogg School of Management peterk@kellogg.northwestern.edu

Professor Fabio Maccheroni Dept of Decision Sciences Bocconi University fabio.maccheroni@unibocconi.it Professor Massimo Marinacci AXA-Bocconi Chair in Risk Dept of Decision Sciences Bocconi University massimo.marinacci@unibocconi.it Professor Richard P. McLean Dept of Economics Rutgers University rpmclean@rci.rutgers.edu

Professor Sujoy Mukerji Head of School Queen Mary University of London s.mukerji@qmul.ac.uk Professor Edmund Phelps McVickar Professor of Political Economy Center for Capitalism and Society, Columbia University, NY esp2@columbia.edu

Professor David Schmeidler School of Mathematical Sciences Tel Aviv University schmeid@tau.ac.il Professor Yves Sprumont Département de sciences économiques Université de Montréal yves.sprumont@umontreal.ca