



SCHOOL  
FOR ADVANCED  
STUDIES  
LUCCA

Conference Room  
San Ponziano Building  
**March 11th, 2016**  
3:30 p.m.

COMPUTER,  
DECISION, AND  
SYSTEMS SCIENCE

MANAGEMENT SCIENCE

PhD

**THESIS DEFENSE**

**Gabriele Pompa**

**Deterministic Shift Extension of Affine Models  
for Variance Derivatives**