

CURRICULUM VITAE

LUCA TASCHINI

INDIRIZZO

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 Dipartimento di Economia
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POSIZIONE ATTUALE

Ricercatore a tempo determinato, Università di Verona

POSIZIONI PRECEDENTI

Assistant Professorial Research Fellow, Grantham Research Institute, London School of Economics

Visiting Scholar presso Research Center for Sustainability Science, Ritsumeikan University, Kyoto, Giappone.

Visiting Scholar presso Joint Program on the Science and Policy of Global Change, MIT - Boston (MA), U.S.A.

Membro del gruppo di ricerca CESifo Energy and Climate Economics, Monaco, Germania.

EDUCAZIONE

Ph.D. in Finanza, Università di Zurigo

Laurea in Economia e Commercio, Università di Bergamo

RICERCA

Interessi di ricerca

Finanza, Economia Ambientale e dell'Energia, Economia Industriale, Teoria delle Decisioni

Elenco delle pubblicazioni

- “An Econometric Analysis of Emission Allowances Prices”, (con M. Paoletta)
Journal of Banking and Finance, Vol 32 (10):2022-2032, (2008).
- “Entry and Exit Decision Problem with Implementation Delay”, (con M. Costeniuc e M. Schnetzer)
Journal of Applied Probability, Vol. 45 (4):1039-1059 (2008).

- “Environmental Economics and Modeling Marketable Permits”
Asian-Pacific Financial Markets, Vol. 17 (4):325-343 (2010).
- “The *Real* Option to Fuel Switch in the presence of *Expected* Windfall Profits under the EU ETS”, (con S. Urech)
Journal of Energy Markets - Vol. 3 (2):27-47 (2010).
- “Cap-and-Trade Properties Under Different Hybrid Scheme Designs”, (con G. Gröll),
Journal of Environmental Economics and Management - Vol. 61 (1):107-118 (2011).
- “The Endogenous Price Dynamics of Emission Allowances and an Application to CO₂ Option Pricing”, (con M. Chesney)
Applied Mathematical Finance - Vol. 19 (5):447-475 (2012).
- “Linking Emission Trading Schemes” (con G. Gröll)
Economics of Energy & Environmental Policy - Vol. 1 (3):31-38 (2012).
- “The Role of Stocks & Shocks Concepts in the Debate Over Price vs. Quantity” (con J. E. Parsons)
Environmental and Resource Economics - Vol. 55 (1):71-86 (2013).
- “Experimental Comparison between Markets on Dynamic Permit Trading and Investment in Irreversible Abatement with and without Non-Regulated Companies” (con M. Chesney e M. Wang)
Journal of Regulatory Economics - Vol. 46 (1):24-50 (2014).
- “Conservation Payments under Uncertainty” (con S. Engel, C. Palmer e S. Urech)
Land Economics - Vol. 91 (1):36-56 (2015).
- “Understanding the Demand for REDD+ Credits” (con T. Laing e C. Palmer)
Environmental Conservation - Vol. 43 (4):389-396 (2015).
- “Emissions Trading Systems with Cap Adjustments” (con S. Kollenberg)
Journal of Environmental Economics and Management - Vol. 80 (3):20-36 (2016).
- “Carbon dating: When is it beneficial to link ETS?” (con B. Doda) -
Journal of the Association of Environmental and Resource Economists - Vol. 4 (3):701-730 (2017).
- “Getting more ‘carbon bang’ for your ‘buck’ in Acre State, Brazil” (con C. Palmer e T. Laing) -
Ecological Economics - Vol. 142 (1):214-227 (2017).

Libri

- *Environmental Finance and Investments*, (con M. Chesney e J. Gheysens), Springer - Business and Economics (2013).
- *Environmental Finance and Investments*, (con M. Chesney e J. Gheysens e A. Pana), Seconda edizione. Springer - Business and Economics (2016).

Capitoli

- *Emissions Markets and Products*, (with M. Chesney and J. Gheysens), Chapter 5 in Roncoroni A., Fusai G. and Cummins M. (eds.) *Handbook of Multi-Commodity Markets and Products: Structuring, Trading and Risk Management*, Wiley Press.

Progetti in corso

- “Linking Permit Markets Multilaterally” (con B. Doda e S. Quemin) - *preprint*.
- “Renewables, Allowances Markets, and Capacity Expansion in Energy-Only Markets” (con C. Pelizzari e P. Falbo) - *preprint*.
- “Comovement, Commodity Index Investing and the Financialization of Commodities” (con M. Bonato) - *preprint*.
- “Dynamic Supply Adjustment and Banking under Uncertainty: the Market Stability Reserve” (con S. Kollenberg) - *preprint*.