

To identify the location of the venue and of the two rooms, please refer to the map attached below.		
Poster sessions will be hosted in the Lunch Room during the lunch break.		
Day 1: March 31, 2022 - Morning		
	ROOM TL (building A, ground floor)	SALA DEL CONSIGLIO (building B, second floor)
9:30-11:00	Parallel Session I (long talks). <i>Econometrics</i> . Chair: Marco Nicolosi .	Parallel Session I (long talks). <i>Continuous Time Models</i> . Chair: Sergio Scarlatti .
	Shifan Yu . Testing for Jumps in a Discretely Observed Price Process with Endogenous Sampling Times. Discussant: Leopoldo Catania .	Fabio Antonelli . CVA in fractional and rough volatility models. Discussant: Shihao Zhu .
	Giacomo Bormetti . A Lucas Critique Compliant SVAR model with Observation-driven Time-varying Parameters. Discussant: Shifan Yu .	Lorenzo Torricelli . Convex duality in continuous option pricing models. Discussant: Fabio Antonelli .
	Leopoldo Catania . The Leverage Effect and Propagation. Discussant: Giacomo Bormetti .	Shihao Zhu . Optimal Dividends under Markov-Modulated Bankruptcy Level. Discussant: Paolo Pigato .
11:00-11:30	Coffee break. Lunch Room (building A, ground floor).	
11:30-13:00	Parallel Session II (short talks). <i>Portfolio Theory and Optimization</i> . Chair: Fabio Antonelli .	Parallel Session II (short talks). <i>Risk Management</i> . Chair: Ruediger Frey .
	Andrea Veronese . Portfolio Optimization with self-exciting jump process.	Anna Maria Fiori . Generalized PELVE and applications to risk measures.
	Maria Laura Torrente . Geometric Diversification in Portfolio Theory.	Ivan Gallo . Non-linear value adjustments for derivatives under multiple risk factors.
	Moisés Rodríguez-Madrena . Portfolio selection with scenario filtering: A combinatorial optimization approach.	Alberto Pedro Manzano Herrero . Pricing commodity index options.
	Marco Corraza . Cumulative Prospect Theory portfolio selection.	Nazem Khan . Sensitivity to large losses and rho-arbitrage for convex risk measures.
	Ilaria Stefani . The impact of co-jumps on portfolio choice with recursive preferences.	Alessandro Doldi . Conditional Systemic Risk Measures.
	Marco Di Francesco . Portfolio Optimization Under Solvency II: a Multi-objective Approach Incorporating Market Views and Real World Constraints.	Michele Leonardo Bianchi . Extracting implied volatilities from bank bonds.
13:00-14:15	Lunch break. Lunch Room (building A, ground floor).	

To identify the location of the venue and of the two rooms, please refer to the map attached below.

Day 1: March 31, 2022 - Afternoon

	ROOM TL (building A, ground floor)	SALA DEL CONSIGLIO (building B, second floor)
14:15-15:45	Parallel Session III (short talks). <i>Numerical Methods</i> . Chair: Gian Piero Aielli .	Parallel Session III (short talks). <i>Games, Forecasting & Sentiment Analysis</i> . Chair: Tiziano Vargiolu .
	Roberto Casarin . Living on the Edge: An Unified Approach to Antithetic Sampling.	Arsen Palestini . The Shapley Value and the Banzhaf Value as Instruments for Portfolio Selection.
	Roberto Baviera . A fast Monte Carlo scheme for additive processes and option pricing.	Carlo Sala . The forecasting power of short-term options.
	Andrea Pallavicini . Interpolating commodity futures prices with Kriging.	Ofelia Bonesini . A McKean-Vlasov Game of Commodity Production, Consumption and Trading.
	Alessandro Gnoatto . A Fully Quantization-based Scheme for FBSDEs.	Luca Gambarelli . News Sentiment indicators and the Cross-Section of Stock Returns in the European Stock Market.
	Stefano Scoleri . Chebyshev Greeks: Smoothing Gamma without Bias.	Marco Patacca . An explorative analysis of sentiment impact on S&P 500 components returns, volatility and downside risk.
	Francesco Cesarone . Maximum risk diversification for portfolio selection.	Rosario Maggistro . Optimal withdrawal strategies in GLWB variable annuities.
15:45-16:15	Coffee break. Lunch Room (building A, ground floor).	
16:15-17:45	Parallel Session IV (long talks). <i>Energy & Environment</i> . Chair: Alessandro Gnoatto .	Parallel Session IV (long talks). <i>Financial Networks & Systemic Risk</i> . Chair: Giacomo Bormetti .
	Sara Biagini . Dynamic regulation of carbon market. Discussant: Tiziano Vargiolu .	Farbizio Lillo . Score Driven Generalized Fitness Model for Sparse Weighted Dynamical Networks. Discussant: Beatrice Foroni .
	Salvatore Federico . A dynamic theory of spatial externalities: The case of transboundary pollutions. Discussant: Sara Biagini .	Piero Mazzarisi . Realized Exponential Random Graphs, with an Application to the Interbank Network. Discussant: Fabrizio Lillo .
	Tiziano Vargiolu . Linear transformation of multivariate AR processes in infinite dimension. Discussant: Salvatore Federico .	Beatrice Foroni . Graphical models for commodities: a quantile approach. Discussant: Piero Mazzarisi .

To identify the location of the venue and of the two rooms, please refer to the map attached below.

Poster sessions will be hosted in the Lunch Room during the lunch break.

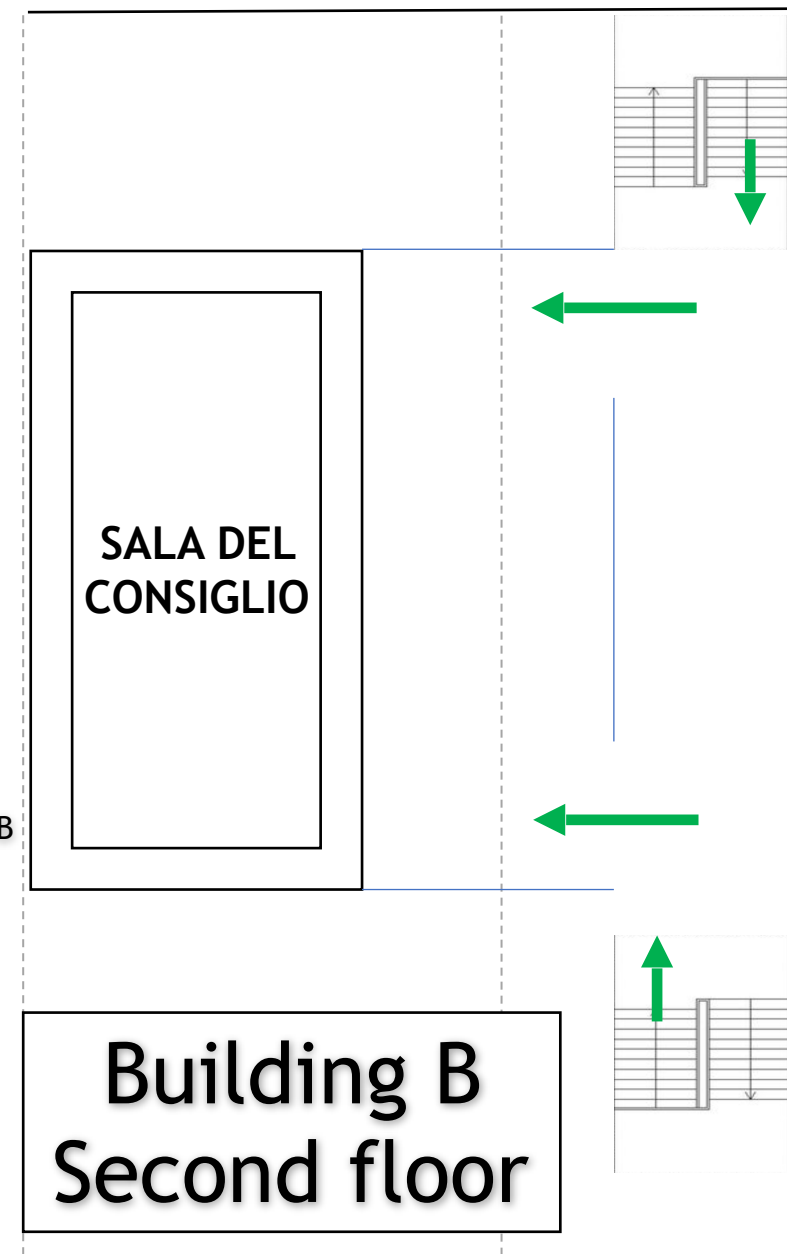
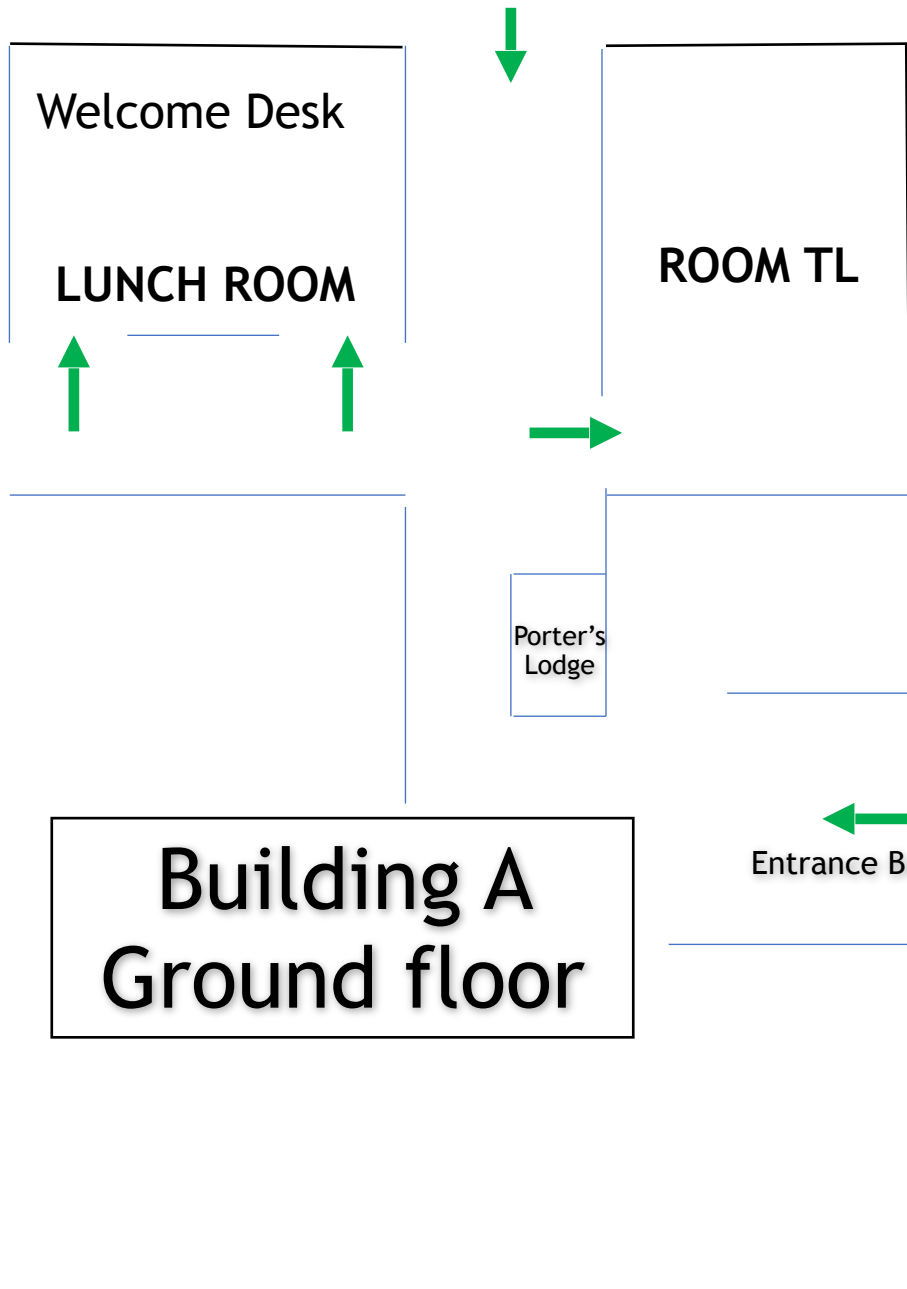
Day 2: April 1, 2022 - Morning

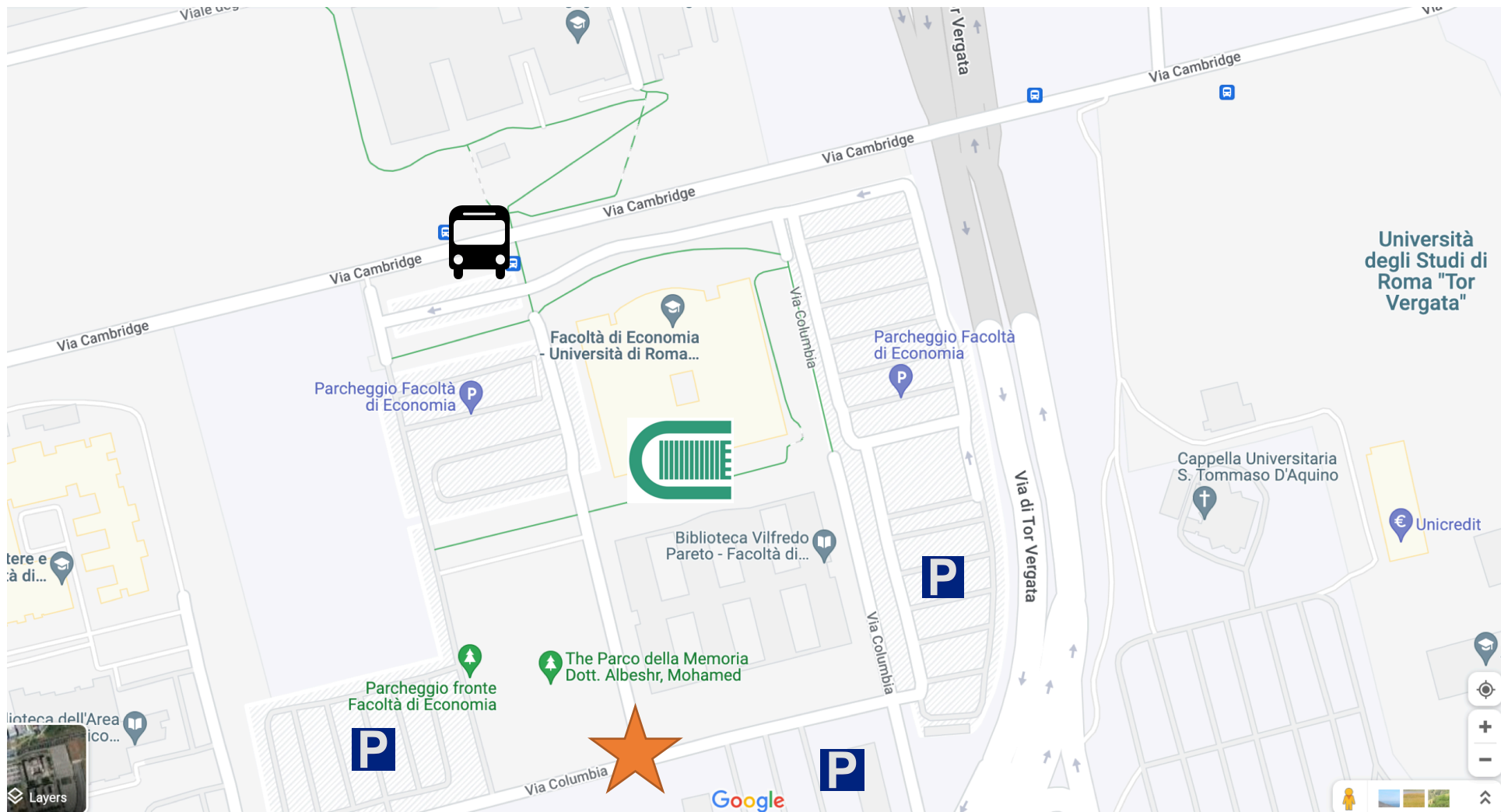
	ROOM TL (building A, ground floor)	SALA DEL CONSIGLIO (building B, second floor)
9:30-11:00	Parallel Session V (long talks). <i>Insurance</i> . Chair: Imma Oliva .	Parallel Session V (long talks). <i>Reinforcement Learning & Volatility</i> . Chair: Stefano Herzel .
	Valeria Bignozzi . Insurance valuation: A two-step generalised regression approach. Discussant: Stefania Corsaro .	Federico Giorgi . Reinforcement learning for investment strategies with transaction costs. Discussant: Stefano Polo .
	Claudia Ceci . Optimal reinsurance and investment under common shock dependence between the financial and the actuarial market. Discussant: Valeria Bignozzi .	Stefano Polo . Reinforcement Learning for Options on Target Volatility Funds. Discussant: Federico Giorgi .
	Matteo Cattaneo . AI and Adversarial AI in insurance: Background, examples and future implications. Discussant: Claudia Ceci .	Tommaso Mariotti . From Zero-Intelligence to Queue-Reactive: Limit Order Book modeling for high-frequency volatility estimation and optimal execution. Discussant: Stefano Herzel .
11:00-11:30	Coffee break. Lunch Room (building A, ground floor).	
11:30-12:45	Parallel Session VI (short talks). <i>Insurance, Derivative Pricing and Hedging</i> . Chair: Valeria Bignozzi .	Parallel Session VI (short talks). <i>Stochastic Processes</i> . Chair: Claudia Ceci .
	Mario Marino . A R-vine copula based model for multi-peril insurance ratemaking.	Christa Cuchiero . Measure-valued affine and polynomial diffusions for energy modeling.
	Daniele Mancinelli . A performance analysis of portfolio insurance strategies with guaranteed minimum equity exposure.	Alessandro Calvia . On a class of partially observed systems arising in singular optimal control.
	Michele Azzone . Short-time implied volatility of additive normal tempered stable processes.	Camilla Damian . Filtering and Parameter Estimation in a Rough Volatility Model.
	Makar Pravosud . Deep Learning Calibration of the SABR Model.	Sara Svaluto-Ferro . Signature SDEs from an affine and polynomial perspective.
	Anna Maria Gambaro . The complex step method for financial Greeks.	Cecilia Mancini . Drift burst test statistic in a pure jump semimartingale model.
12:45-14:00	Lunch break. Lunch Room (building A, ground floor).	

To identify the location of the venue and of the two rooms, please refer to the map attached below.

Day 2: April 1, 2022 - Afternoon

	ROOM TL (building A, ground floor)	SALA DEL CONSIGLIO (building B, second floor)
14:00-15:15	Parallel Session VII (short talks). <i>Green Finance</i> . Chair: Rocco Ciciretti .	Parallel Session VII (short talks). <i>Optimization</i> . Chair: Maria Elvira Mancino .
	Ambriogio Dalò . Herding and Anti-Herding Across ESG Funds.	Matteo Brachetta . A Stochastic Control Approach to Public Debt Management.
	Roberto Panzica . When do investors go green? Evidence from a time-varying asset-pricing model.	Michele Bufalo . Portfolio returns and tracking error optimization in presence of skew-normal distributions.
	Almendra Awerkin . Optimal installation of renewable electricity sources: the case of Italy.	Ibrahim Tahri . Energy Transition, Asset Price Fluctuations, and Dynamic Portfolio Decisions.
	Ivan Gufler . EU Post-COVID-19 Green Policy Announcements and Sectoral Stock Returns.	Luca Del Viva . Directional Signal and Momentum.
	Giuseppe Orlando . Determinism in corporate dynamics: The case of Android in the Operating System market.	Luca Regis . Optimal Firm's Dividend and Capital Structure for Mean Reverting Profitability.
15:15-15:45	Coffee break. Lunch Room (building A, ground floor).	
15:45-17:15	Parallel Session VIII (long talks). <i>Machine Learning, Neural Networks and Algorithmic Trading</i> . Chair: Katia Colaneri .	Parallel Session VIII (long talks). <i>Market Models</i> . Chair: Simona Sanfelici .
	Rüdiger Frey : Deep Neural Network Algorithms for Parabolic PIDEs and Applications in Finance and Insurance. Discussant: Philippe Bergault .	Francesca Primavera . Universal approximation theorem for continuous functionals of càdlàg paths and Lévy type signature models. Discussant: Guillame Szulda .
	Josef Teichman : Optimal Stopping via Randomized Neural Networks. Discussant: Rüdiger Frey .	Florian Krach . Neural Jump Ordinary Differential Equations: Consistent Continuous-Time Prediction and Filtering. Discussant: Francesca Primavera .
	Philippe Bergault . Algorithmic market making in foreign exchange cash markets with hedging and market impact. Discussant: Josef Teichman .	Guillame Szulda . CBI-time-changed Lévy processes for multi-currency modeling. Discussant: Florian Krach .





Bus stop 20
From to Anagnina



Conference
Venue



Entrance Via
columbia 2



Parking