

Scientific program

January 24

9.00-10.30 **Registration**

(The registration desk is open from Jan.24 (time 9:00) to Jan.25 (time 13:00))

10.30-10.45 **Welcome address**

10.45-12.45 **Parallel sessions**

Track 1 (room Alberti 13)

10.45-11.15 **Thorsten Rheinländer**

Static hedging of exotic options

11.15-11.45 **Giovanni Salvi**

Covariance and correlation Swap pricing for financial markets with Markov-modulated volatilities

11.45-12.15 **Ilya Sheynzon**

Quantitative modelling of market booms and crashes

12.15-12.45 **Tiziano Vargiolu**

Calibration of a multifactor model for the forward markets of several commodities

12.45-14.00 **Lunch** (room 3)

14.00-18.00 **Parallel sessions**

Track 1 (room Alberti 13)

14.00-14.30 **Yue Kuen Kwok**

Two-person game options analysis of information asymmetry in callable-convertible bonds

14.30-15.00 **Stéphane Goutte**

Mean variance hedging under default risk

15.00-15.30 **Sana Mahafoudh**

Option pricing under stochastic volatility, jumps and incomplete information

15.30-16.00 **Mustafa Pinar**

Mean semi-deviation from a target and robust portfolio choice under distribution and mean return ambiguity

16.00-16.30 **Coffee break** (room 3)

Track 2 (room Alberti 14)

10.45-11.15 **Stefano Colucci**

A small survey of quantitative models that discard estimation of expected returns for portfolio construction

11.15-11.45 **Kvasničkova Eva**

Impact of luck on performance classification of socially responsible and conventional mutual funds

11.45-12.15 **Kaouther Flifel**

Impact of hedge funds on traditional investment products

12.15-12.45 **Massimiliano Caporin**

An heterogeneous agents approach with an application: Herding Behavior for positive feedback effect

Track 2 (room Alberti 14)

14.00-14.30 **Marco Corazza**

Reinforcement learning for automatic financial trading: introduction and some applications

14.30-15.00 **Davide Pirino**

EXcess Idle Time

15.00-15.30 **Gianbiagio Curato**

Modeling the coupled return-spread high frequency dynamics of large tick assets

15.30-16.00 **Cecilia Mancini**

Measuring the relevance of the microstructure noise in financial data

- Track 1 (room Alberti 13)
- 16.30-17.00 **Sara Biagini**
Dynamic quasi concave performance measures
- 17.00-17.30 **Stefano Baccarini**
Portfolio Optimization over a Finite Horizon with Fixed and Proportional Transaction Costs
- 17.30-18.00 **Francesco Cesarone**
A Practically Realizable Strong Stochastic Dominance Model for Enhanced Indexation

- Track 2 (room Alberti 14)
- 16.30-17.00 **Stefano Benati**
Using Medians in Portfolio Optimization
- 17.00-17.30 **Sarah Draus**
Circuit Breakers and Market Runs
- 17.30-18.00 **Silvia Muzzioli**
The forecasting performance of corridor implied volatility: from calm to turmoil

20.00 **Dinner** at the restaurant "Club Nautico"

January 25

- 9.15-13.10 **Parallel sessions**
- Track 1 (room Alberti 13)
- 9.15-9.45 **Barbara Trivellato**
The minimal k -entropy martingale measure
- 9.45-10.15 **Ruggero Caldana**
A general closed-form spread option pricing formula
- 10.15-10.45 **Carlo Sgarra**
European option pricing with transaction costs and stochastic volatility: an asymptotic analysis

- Track 2 (room Alberti 14)
- 9.15-9.45 **Barbara Bedowska-Sojka**
Macroeconomic news effects on the stock markets in intraday perspective
- 9.45-10.15 **Enrico Foscolo**
Empirical detection and measure for spatial financial contagion
- 10.15-10.45 **Rocco Cicirietti**
Corporate Social Responsibility and Stock Market Efficiency

10.45-11.10 **Coffe break** (room 3)

- Track 1 (room Alberti 13)
- 11.10-11.40 **Alessandra Cretarola**
Local risk-minimization under partial information via BSDEs
- 11.40-12.10 **Lorenzo Torricelli**
Valuation of asset and volatility-dependent derivatives using decoupled time-changed Lévy processes
- 12.10-12.40 **Salvatore Federico**
Smooth-fit principle for a degenerate two-dimensional singular stochastic control problem arising in irreversible investment
- 12.40-13.10 **Carlo Mancini**
Quadratic BSDEs with jumps: solutions and applications

- Track 2 (room Alberti 14)
- 11.10-11.40 **Eduardo Rossi**
Multiplicative Error Model with Jumps
- 11.40-12.10 **Luca Regis**
Demographic risk transfer: is it worth for annuity providers?
- 12.10-12.40 **Stefano Zedda**
A simulation approach to distinguish risk contribution roles to systemic crises
- 12.40-13.10 **Antonella Basso**
Constant and variable returns to scale DEA models for socially responsible investment funds

13.10-14.30 **Lunch** (room 3)

Track 1 (room Alberti 13)

14.30-15.00 **Mario Dell'Era**

Semi-closed solution for Heston
PDE by geometrical transformations

15.00-15.30 **Stefano Pagliarani**

Portfolio optimization in a defaultable
Lévy driven market model

15.30-16.00 **Enrico Edoli**

Pricing of gas swing contracts: a
viscosity solution approach

Track 2 (room Alberti 14)

14.30-15.00 **Enrico Scalas**

A parsimonious model for intraday
European option pricing

15.00-15.30 **Rossella Agliardi**

Hedging through a limit order book
with varying liquidity

16.00-16.30 **Coffee break** (room 3)

16.30 Conclusion