Time	Paper	Speaker	Discussant
09:00-11:00	ROOM 1		
	Financial Modeling (Chair: Marco Frittelli)		
	Paper	Speaker	Discussant
	Path dependent Modeling In Finance	*Josef Teichmann*	**Alessandro Sbuelz**
	Recovering the Physical Measure from Market Data: A Nonparametric Approach with Economic Constraints	*Niccoló Bagnoli*	**Marco Spengemann**
	Modeling portfolio loss distribution under infectious defaults and immunization	*Gabriele Torri*	**Michele Bonollo**
	Why is the estimation of metaorder impact with public market data so challenging?	*Manuel Naviglio*	**Giulio Bottazzi**
	ROOM 2		
	Tail Risk (Chair: Fabio Antonelli)		
	Paper	Speaker	Discussant
	Testing and Modelling Time Varying (A) symmetric Tails	*Dario Palumbo*	**Ilaria Stefani**
	CAESar:Conditional Autoregressive Expected Shortfall	*Piero Mazzarisi*	**Michele Tumminello**
	Disappointment concordance and duet expectiles	*Fabio Bellini*	**Alessandro Doldi**
	A high-frequency approach to Realized Risk Measures	*Federico Gatta*	**Giacomo Bormetti**
	ROOM 3		
	Crypto Markets (Chair: Giacomo Bormetti)		
	Paper	Speaker	Discussant
	Information flow in the FTX bankruptcy: A network approach	*Giorgio Rizzini*	**Beatrice Ongarato**
	A Sea of Coins: The Proliferation of Cryptocurrencies in UniswapV2	*Francesco Tarantelli*	**Giorgio Rizzini**
	A MATHEMATICAL FRAMEWORK FOR MODELLING CLMM DYNAMICS IN CONTINUOUS TIME	*Tai-Ho Wang*	**Fabrizio Lillo**
	ROOM 4		
	Stochastic Models (Chair: Claudia Ceci)		
	Paper	Speaker	Discussant
	Simulation of square-root processes made simple: applications to the Heston model	*Eduardo Abi Jaber*	**Luca Vincenzo Ballestra**
	Some limit theorems for locally stationary Hawkes processes	*Antoine Lotz*	**Immacolata Oliva**
	Optimal Stopping and Divestment Timing under Scenario Ambiguity and Learning	*Andrea Mazzon*	**Davide Feleppa**
	Optimal portfolio choice in complete jump-diffusion markets with longevity risk	*Davide Feleppa*	**Athena Picarelli**
11:00-11:30	COFFEE BREAK		
11:30-13:00	ROOM 1		
	Machine Learning in Finance (Chair: Antonio Zanette)		
	Paper	Speaker	Discussant
	A neural network-particle swarm solver for sustainable portfolio optimization problems	*Gabriele Sbaiz*	**Simone Giansante**
	Leveraging Machine Learning for High-Dimensional Option Pricing within the Uncertain Volatility Model	*Antonino Zanette*	**Kemal Kirtac**
	Resilience of multilayer networks through community detection with a portfolio stability application	*Saverio Storani*	**Giorgio Rizzini**
	ROOM 2		
	Option Pricing Models (Chair: Andrea Pallavicini)		
	Paper	Speaker	Discussant
	Pricing Quanto and Composite Contracts with Local-Correlation Models	*Andrea Pallavicini*	**Amia Santini**
	Deep Hedging 0DTE Options	*Sebastian Egebjerg*	**Christa Cuchiero**
	Operational flexibility and firm risk: a real options perspective	*Cristina Bertolosi*	**Samantha Ajovalasit**
	ROOM 3		
	ESG Models (Chair: Francesco Cesarone)		
	Paper	Speaker	Discussant
	ESG rating and ambiguity: an informative and distorted signal-based approach	*Giorgio Bongermino*	**Marco Nicolosi**
	From reputational risk to contagion risk in ESG-ranked equity mutual funds	*Marco Nicolosi*	**Francesco Cesarone**
	Country Policy Drives Companies' Sustainability	*Sergio Hoffmann*	**Sara Staffolani**
	ROOM 4		
	Hedging Models (Chair: Alessandro Sbuelz)		
	Paper	Speaker	Discussant
	The Zero-Theta Hedge Contract	*Alessandro Sbuelz*	**Alessandro Gnoatto**
	Solar Energy Risks: Stochastic Radiation Modeling and Optimal Hedging Strategies	*Beniamino Sartini*	**Daniele Mancinelli**
	When defaults cannot be hedged: an actuarial approach to XVA calculations via Local Risk-Minimization	*Alessandro Gnoatto*	**Alessandro Sbuelz**
13:00-14:30	LUNCH		
14:30-16:00	ROOM 1		
	Risk Models (Chair: Silvia Angilella)		
	Paper	Speaker	Discussant
	Assessing the performance of banks through an improved sigma-mu multicriteria analysis approach	*Maria Rosaria Pappalardo*	**Davide Provenzano**
	Collective Free Lunch and the FTAP	*Marco Frittelli*	**Stefano Herzel**
	Collective dynamic risk measures	*Alessandro Doldi*	**Fabio Bellini**
	ROOM 2		
	Portfolio Models (Chair: Andrea Consiglio)		
	Paper	Speaker	Discussant
	Optimal design of carbon-penalized proportional portfolio insurance strategies in a partially observable market model	*Daniele Mancinelli*	**Marco Nicolosi**
	Sustainable Diversified Portfolios	*Francesco Cesarone*	**Barbara Guardabascio**
	Mirror Descent Algorithms for Risk Budgeting Portfolio	*Martin Arnaiz Iglesias*	**Erindi Allaj**
	ROOM 3		
	Financial Modeling I (Chair: Martino Grasselli)		
	Paper	Speaker	
	Optimal Cyber-Security Investment in a Dynamic Version of the Gordon-Loeb Model	*Beatrice Ongarato*	
	A Meshless RBF Method with Monte Carlo Centers for Multi-Dimensional Linear and Non-Linear PDEs: Application to Electricity Options	*Luca Vincenzo Ballestra*	
	Strong Solutions and Quantization-Based Numerical Schemes for a Class of Non-Markovian Volatility Models	*Martino Grasselli*	
	Generalized FGM dependence: Geometrical representation and convex bounds on sums	*Alessandro Mutti*	
	The Staying Power of Face-to-face in the Global Venture Capital Market	*Gianluca Gucciardi*	
	Forecasting and Analyzing the Banks Value-at-Risk under the Basel Regulation. An approach based on Brownian Bridge and Local Time	*Michele Bonollo*	
	ROOM 4		
	Financial Modeling II (Chair: Athena Picarelli)		
	Paper	Speaker	
	Generative Machine Learning in Quantitative Finance	*Arun Verma*	
	A finite-dimensional numerical scheme for extended mean-field control problems	*Athena Picarelli*	
	Sentiment trading with large language models	*Kemal Kirtac*	
	Deep Option Hedging from Simulation to Reality	*Michele Colombi*	
	Semiparametric Skew-Elliptical Distributions For High-Dimensional Graphical Models	*Gabriele Di Luzio*	
	Beyond the Leland Strategies	*Amal Omrani*	