09:00-09:30	WELCOMING AND OPENING CEREMONY		
	ROOM 1		
	Pricing Models I (Chair: Fabrizio Lillo)		
	Paper	Speaker	Discussant
	The Pricing Kernel under Proportional Ambiguity	*Marco Spengemann*	**Giorgio Bongermino**
	Asset Pricing under Volatility and Jumps Driven by Investor Sentiment	*Marco Patacca*	**Martino Grasselli**
	Sustainability-Linked Bonds Pricing in a Stochastic Interest Rate Framework	*Sara Staffolani*	**Nicola Bartolini**
	ROOM 2		
	Commodity Markets (Chair: Stefano Herzel)		
	Paper	Speaker	Discussant
	Spotlighting Energy Sector through Green Transition Attention	*Kevyn Stefanelli*	**Philippe Bergault**
	European gas and Russian ruble: a tale of war and sanctions	*Maria Kosolapova*	**Simone Serafini**
	Neural networks unleashed: Joint SPX/VIX calibration going fast	*Fabio Baschetti*	**Edoardo Urettini**
	ROOM 3		
	Computational Game Theory (Chair: Tiziano Vargiolu)		
	Paper	Speaker	Discussant
	Nash equilibrium in a singular stochastic game between two renewable power producers with price impact	*Tiziano Vargiolu*	**Natascha Hey**
	Concave Cross Impact	*Natascha Hey*	**Andrea Macrì**
	Deviations from the Nash equilibrium and emergence of tacit collusion in a two-player optimal execution game with reinforcement learning	*Andrea Macrì*	**Marco Maggis**
	ROOM 4		
	Pricing Models II (Chair: Fabio Bellini)		
	Paper	Speaker	Discussant
	An ambit field framework for the full panel of day-ahead electricity prices	*Thomas K. Kloster*	**Andrea Flori**
	Implied Impermanent Loss: A Cross-Sectional Analysis of Decentralized Liquidity Pools	*Lorenzo Schönleber*	**Anna Maria Gambaro**
	Pricing short-term volatility surfaces	*Guido Gazzani*	**Sabrina Mulinacci**
11:00-11:30	COFFEE BREAK		
	ROOM 1		
	Commodity Markets (Chair: Michele Tumminello)		
	Paper	Speaker	Discussant
	Market Making in Spot Precious Metals	*Philippe Bergault*	**Kevyn Stefanelli**
	Pricing Carbon Allowance Options on Futures: Insights from High-Frequency Data	*Simone Serafini*	**Piergiacomo Sabino**
	ROOM 2		
	Financial Modeling I (Chair: Sabrina Mulinacci)		
	Paper	Speaker	
	Conic Finance and Capacities	*Sabrina Mulinacci*	
	Financial interdependencies between carbon markets and energy commodities	*Andrea Flori*	
	Exponential Expansions for Approximation of Probability Distributions	*Anna Maria Gambaro*	
	A unifying non-gaussian approach to price discovery	*Sebastiano Michele Zema*	
	ROOM 3		
	Financial Modeling II (Chair: Carlo Lucheroni)		
	Paper	Speaker	
	Pricing and Calibration of Mixture Models in Commodity Markets: A Spot and Forward Perspective	*Piergiacomo Sabino*	
	Navigating supply shocks: sector resilience and production prices through dynamic input-output modeling	*Giovanni Amici*	
	When Margins Call: Liquidity Preparedness of Non-Bank Financial Institutions	*Valentina Macchiati*	
	Electricity Market Supply and Demand Curves Forecasting based on ISplines and Functional Analysis	*Carlo Lucheroni*	
	ROOM 4		
	Market Models (Chair: Tiziano Vargiolu)		
	Paper	Speaker	Discussant
	Cost and Severity of Natural Catastrophes in Extreme Events: Implications for Society and Insurances	*Giuseppe Orlando*	**Tiziano Vargiolu**
	Coordinating Dividend Taxes and Capital Regulation	*Andrea Modena*	**Lorenzo Schönleber**
12:30-13:00	PLENARY SESSION		
13:00-14:30	LUNCH		
	ROOM 1		
	Financial Modeling I (Chair: Valerio Lacagnina)		
	Paper	Speaker	
	The birth of (a robust) Arbitrage Theory in de Finetti's early contributions	*Marco Maggis*	
	A model for the Euribor and eSTR term structures	*Stefano Herzel*	
	Modeling commodity futures with realized volatility: does anything beat a GARCH(1,1)?	*Nicola Bartolini*	
	ERGODIC CONTROL OF AN INVENTORY PROCESS WITH UNKNOWN DEMAND	*Federico Cannerozzi*	
	Delist or Not to Delist? A Capital Access Perspective	*Lucia Ludovici*	
	ROOM 2		
	Financial Modeling II (Chair: Simone Giansante)		
	Paper	Speaker	
	A Copula-Based Approach for the Pricing of Energy Quanto Option	*Amia Santini*	
	Optimal Annuitization Time under Piecewise Deterministic Mortality Force	*Matteo Buttarazzi*	
	Factors Relevance in Asset Pricing: New Evidences in Emerging Markets from Random Matrix Theory	*Laura Molero González*	
	GAS-Norm: Score-Driven Adaptive Normalization for Non-Stationary Time Series Forecasting in Deep Learnin	*Edoardo Urettini*	
	Dynamic Predictor Selection for Financial Time Series using Contextual Multi-armed Bandits in a Reinforcement Learning framework	*Samuele Saviossi*	

The time block **09:30-11:00** applies to the sessions between the Welcoming Ceremony and the Coffee Break.

The time block **11:30-12:30** applies to the sessions between the Coffee Break and the Plenary Session.

The time block **14:30-16:00** applies to the afternoon sessions.