	Paper	Speaker	Discussant
09:00-11:00	ROOM 1		
	Volatility Models (Chair: Immacolata Oliva)		
	Paper	Speaker	Discussant
	SpotV2Net: Multivariate intraday spot volatility forecasting via vol-of-vol-informed graph attention networks	*Giacomo Toscano*	**Yuliya Mishura**
	Multivariate Rough Volatility	*Ranieri Dugo*	**Marco Vitelli**
	Overcoming misconceptions about local volatility: Exact prices lead to sound continuous Markovian models	*Marco Vitelli*	**Ranieri Dugo**
	Discrete-time weak approximation of a black-scholes model with drift and volatility markov switching	*Yuliya Mishura*	**Giacomo Toscano**
	ROOM 2		
	Stochastic Finance (Chair: Josef Teichmann)		
	Paper	Speaker	Discussant
	On consistency of optimal portfolio choice for state-dependent exponential utilities	*Edoardo Berton*	**Roberto Savona**
	Optimal self-protection via BSDEs for risk models with jump clusters	*Claudia Ceci*	**Andrea Mazzon**
	Optimal Dynamic Portfolio for R&D Investments	*Roberto Savona*	**Edoardo Berton**
	Inferring the Investors' Beliefs from the Pricing Kernel	*Carlo Sala*	**Joseph Andria**
	ROOM 3		
	Finacial Modeling (Chair: Giovanni Bonaccolto)		
	Paper	Speaker	
	Modeling the impact of Climate transition on real estate prices	*Lionel Sopgoui*	
	Network Security under Heterogeneous Cyber-Risk Profiles and Contagion	*Martino S. Centonze*	
	Measuring variability of nodes in the yield term structure	*Ilaria Stefani*	
	Stochastic internal habits formation and optimality	*Michele Aleandri*	
	The impact of market selection on pricing patterns	*Giulio Bottazzi*	
	Fluctuation Distributions, Time-Resolved Correlation and Dynamics of Indexed Markets	*Joaquim Clara-Rahola*	
	A four-objective mean-variance-CVaR-ESG model for portfolio selection problem	*Erindi Allaj*	
	Systemic Risk in the European Insurance Market	*Giovanni Bonaccolto*	
11:00-11:30	COFFEE BREAK		
11:30-13:00	ROOM 1		
	Trading Mechanism and Market Structure (Chair: Tai-Ho Wang)		
	Paper	Speaker	Discussant
	No Tick-Size Too Small: A General Method for Modelling Small Tick Limit Order Books	*Konark Jain*	**Daniele Maria Di Nosse**
	Supply Chain Uncertainty: Pricing, Growth & Blockchains	*Claudio Tebaldi*	**Tai-Ho Wang**
	Statistical properties and stylized facts of Decentralized Exchanges	*Daniele Maria Di Nosse*	**Konark Jain**
	ROOM 2		
	Financial Modeling I (Chair: Christa Cuchiero)		
	Paper	Speaker	
	Climate and environmental attention a news-based composite indicator	*Barbara Guardabascio*	
	Polynomial McKean-Vlasov SDEs	*Christa Cuchiero*	
	Tackling Model Risk in Kelly Investing Using Options	*Ioanna-Yvonni Tsaknaki*	
	Dynamic α-DS mixture pricing in a frictional market	*Davide Petturiti*	
	Enforcing budget constraints in lower and upper VaR measures under partially specified probabilities	*Silvia Lorenzini*	
	Lower and upper dynamic Value-at-Risk measures induced by a DS-bivariate random walk	*Andrea Cinfrignini*	
	ROOM 3		
	Financial Modeling II (Chair: Emilio Russo)		
	Paper	Speaker	
	Skew Brownian motion discretization: A lattice approach for financial and actuarial applications	*Emilio Russo*	
	Forward Backward SDEs Systems for Utility Maximization in Jump Diffusion Models	*Barbara Trivellato*	
	The role of market and mortality jumps in optimal DC pension scheme investments	*Immacolata Oliva*	
	Risk measures beyond frictionless markets	*Cosimo Munari*	
	Control Motivations and Firm Growth	*Raffaele Corvino*	
	A SVJJ model based on a Compound CARMA (p,q)-Hawkes process	*Edit Rroji*	