

## Monday, January 26

12:00	12:30	Registration & Welcome
12:30	12:45	SoBigData Presentation
12:45	14:00	Lunch Break
14:00	14:55	Sebastian Jaimungal Bastien Baude
14:55	16:10	Federico Cini Giulio Marino
16:10	16:35	Coffee Break
16:35	17:30	Christof Torres Daniele Maria Di Nosse
17:30	18:20	Damiano Di Francesco

Equilibrium Liquidity and Risk Offsetting in Decentralised Markets  
Optimal Execution on Uniswap v2/v3 Under Transient Price Impact  
From Micro-Foundations to Market Dynamics: A Structural Cointegration Model of Bitcoin Prices  
Predicting the Success of New Crypto-tokens  
To Spam or Not to Spam: The Rise of Speculative MEV Bots  
Deviations from Tradition: Stylized Facts in the Era of DeFi  
Studying Wash Trading Activities in Centralised Cryptocurrency Exchanges

## Tuesday, January 27

09:00	09:55	Andrea Canidio	Becoming Immutable: How Ethereum is Made
09:55	10:50	Michele Treccani	Token issuance in PoS Networks: where Security meets Economic Sustainability
10:50	11:15	Coffee Break	
11:15	12:05	Nicola Gallo Luca Pennella	Authority Is Not a Token: How Provenance Identity Continuity Rewrites the Ontology of Decentralized Finance Money in Motion: Micro-Velocity and Usage of Ethereum's Liquid Staking Tokens
12:05	13:00	Alessandro Balata	Crypto Modelling in Practice
13:00	14:15	Lunch Break	
14:15	15:10	Andrea Barbon Francesco Iannelli Akaki Mamageishvili	DeFi-ing the Fed? Monetary Policy Transmission to Stablecoin Rates A Lagrangian Approach to Conflict-aware Transaction Packing TimeBoost: Do Ahead-of-Time Auctions Work?
15:10	16:00	Fayçal Drissi	The Macroeconomics of Liquid Staking
16:25	17:20	Bjorn Hanneke Silvia Onofri	Decentralized Finance: A Market Mechanism for Cybersecurity Risk Insurance Ultra-High Frequency Verifiable Public Randomness from Tick-by-Tick Data
18:10	18:20	SoBigData Presentation	
20:00	22:00	Social Dinner	

## Wednesday, January 28

09:00	09:55	Antonio Russo	DeFi and Crypto-Assets under the MiCA Framework: New Frontiers and Challenges for Financial Supervision
		Luca Alberici	Implied Impermanent Loss for Concentrated Liquidity
09:55	10:45	Nicolas Oderbolz & Alberto Arrigoni	User-specific Risk Premiums in a Decentralized Lending Platform
10:45	11:10	Coffee Break	
11:10	12:05	Laura Ricci	Blockchain under the lens: insights from the Pisa DLT Lab
		Vittorio Ruffo	Market Efficiency in Prediction Markets - A Comparison with Derivatives
12:05	12:55	Lidia Brailovskaya	Swaps and Options on Ethereum Gas Fees: A Framework for Risk Management in DeFi
12:55	14:00	Lunch Break	
14:00	14:15	SoBigData & Closing Remarks	

## Sponsors

We gratefully acknowledge the contribution of various sponsors for financial support. In particular, the Workshop is supported by:

- **PRIN2022** DD N. 104 of February 2, 2022 "Liquidity and systemic risks in centralized and decentralized markets", codice proposta 20227TCX5W - CUP J53D23004130006 funded by the European Union NextGenerationEU through the Piano Nazionale di Ripresa e Resilienza (PNRR).

- **SoBigData.it** receives funding from European Union – NextGenerationEU – National Recovery and Resilience Plan (Piano Nazionale di Ripresa e Resilienza, PNRR) – Project: “SoBigData.it – Strengthening the Italian RI for Social Mining and Big Data Analytics” – CUP B53C22001760006 – Prot. IR0000013 – Avviso n. 3264 del 28/12/2021.

