

## 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	Equilibrium Liquidity and Risk Offsetting in Decentralised Markets Optimal Execution on Uniswap v2/v3 Under Transient Price Impact
14:55	16:10	Federico Cini Giulio Marino	From Micro-Foundations to Market Dynamics: A Structural Cointegration Model of Bitcoin Prices Predicting the Success of New Crypto-tokens
16:10	16:35	Coffee Break	
16:35	17:30	Christof Torres	To Spam or Not to Spam: The Rise of Speculative MEV Bots
17:30	18:20	Daniele Maria Di Nosse Damiano Di Francesco	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 Money in Motion: Micro-Velocity and Usage of Ethereum's Liquid Staking Tokens
12:05	13:00	Alessandro Balata	TBD
13:00	14:15	Lunch Break	
14:15	15:10	Andrea Barbon	DeFi-yng the Fed? Monetary Policy Transmission to Stablecoin Rates
15:10	16:00	Francesco Iannelli Akaki Mamageishvili	A Lagrangian Approach to Conflict-aware Transaction Packing TimeBoost: Do Ahead-of-Time Auctions Work?
16:00	16:25	Coffee Break	
16:25	17:20	Fayçal Drissi	The Macroeconomics of Liquid Staking
17:20	18:10	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	<b>Antonio Russo</b>	DeFi and Crypto-Assets under the MiCA Framework: New Frontiers and Challenges for Financial Supervision
09:55	10:45	<b>Luca Alberici</b>	Implied Impermanent Loss for Concentrated Liquidity
		<b>Nicolas Oderbolz &amp; Alberto Arrigoni</b>	User-specific Risk Premiums in a Decentralized Lending Platform
10:45	11:10	<b>Coffee Break</b>	
11:10	12:05	<b>Laura Ricci</b>	TBD
12:05	12:55	<b>Vittorio Ruffo</b>	Market Efficiency in Prediction Markets - A Comparison with Derivatives
		<b>Lidia Brailovskaya</b>	Swaps and Options on Ethereum Gas Fees: A Framework for Risk Management in DeFi
12:55	14:00	<b>Lunch Break</b>	
14:00	14:15	<b>SoBigData &amp; Closing Remarks</b>	