Monday 9 September	8:30-9:30	Registration								
	9:30-10:00	Opening								
	10:00-11:00	Plenary M. Li Calzi								
	11:00-11:30	coffee break								
	11:30-13:00	Risk, Uncertainty, and Discovery: a tribute to Erio Castagnoli								
	13:00-14:30	lunch								
	14:30-16:10	MMIF-FM	NED-FN	MCDM	NBDAI-NW	RS-EC	DECVA-OC	PMEA	ABM-CE	PCU+DMUI
	16:10-16:40	coffee break								
	16:40-18:40	AMASES AWARD								
Tuesday 10 September	8:30-10:10	MMIF-II	NED-EM	MCDM	RS-ME	RS-FIN1	DECVA-OC	CBEC	ABM-CE	
	10:10-10:40	coffee break								
	10:40-11:40	Plenary P. Carr								
	11:40-12:55	PCU	NBDA-BD	DECVA-VA	GT	DMUI	LPI	RS-FIN2	RS-SP	
	12:55-14:15	lunch								
	14:15-15:55	MMIF-FM	NBDA-BD	DECVA-VA	NED-EM+NED-ME	NBDA-NW	LPI+PMEA	RS-FIN3	RS-OPT	
	15:55-16:30	coffee break								
	16:30-18:30	AMASES ANNUAL MEETING								
	20:30-23:30	*SOCIAL DINNER*								
Wesday 11 September	9:30-10:30	Plenary G. Shafer								
	10:30-11:00	coffee break								
	11:00-13:05	MMIF-II	NBDA-AI	NED-EC	FPT	DMUI	MI	MSND	DPI	
	13:10-14:30	lunch								

MMIF-FM	Advanced Methods in Financial Modeling
ABM-CE	Agent-Based Models and Computational Economics
NBDAI-AI	Artificial Intelligence
NBDAI-BD	Big Data
MSND	Challenges In Modelling Sparse And Noisy Data
CBEC	Cryptoassets and Blockchain: Economic and Computational aspects
DMUI	Decision Making, Uncertainty and Imprecision
DPI	Decisions under Partial Information
FPT	Fixed Point Theorems and Applications
GT	Game Theory
MMIF-II	Innovative Models for Insurance
LPI	Life and Pension Insurance
MI	Market Imperfections
MCDM	Multiple Criteria Decision Making
NBDAI-NW	Networks
NED-EC	Nonlinear Dynamics in Economics
NED-FN	Nonlinear Dynamics in Finance
NED-ME	Nonlinear Dynamics in Macroeconomics
NED-EM	Nonlinear Evolutionary Models
DECVA-OC	Optimal Control Problems and Related Issues
PMEA	Performance measurement and efficiency analysis
PCU	Preferences, Choices and Utility Representations
DECVA-VA	Variational Analysis in Economics
RS-EC	Regular Session Economics
RS-FIN1	Regular Session Finance 1
RS-FIN2	Regular Session Finance 2
RS-FIN3	Regular Session Finance 3
RS-ME	Regular Session Mathematics for Economics
RS-OPT	Regular Session Optimization
RS-SP	Regular Session Selection Portfolio

	MON. 9 September	
8:30-9:30	**Registration (Aula Magna of Rectorate)**	
9:30-10:00	**Opening (Aula Magna of Rectorate)**	
10:00-11:00	**Plenary M. Li Calzi: "Benchmarking: Retrospective and Open Problems" (Aula Magna of Rectorate)**	***chair: B. Viscolani***
11:00-11:30	**Coffe Break**	
11:30-13:00	**Risk, Uncertainty, and Discovery: a tribute to Erio Castagnoli (Aula Magna of Rectorate)**	***chair: F. Maccheroni***
	Competitive risk measures	Erio Castagnoli, Fabio Maccheroni, Claudio Tebaldi and Giacomo Cattelan
	Mixing without Randomness	Paolo Ghirardato and Daniele Pennesi
	Multinomial logit processes and preference discovery - inside and outside the black box	Simone Cerreia-Vioglio, Fabio Maccheroni, Massimo Marinacci and Aldo Rustichini
13:00-14:30	**Lunch**	
14:30-16:10	**Prarallel Sessions**	
MON. 14:30-16:10	**Advanced Methods in Financial Modeling [MMIF-FM] (Room A2 DMI)**	***chair: I. Oliva***
	Capital Allocation Rules and Acceptance Sets	Gabriele Canna, Francesca Centrone and Emanuela Rosazza Gianin
	A coupled model of returns and volumes in financial markets	Filippo Petroni and Guglielmo D'Amico
	Anomalous diffusions in option prices: reconnecting trade duration and the volatility term structure	Lorenzo Torricelli and Antoine Jacquier
	Portfolio optimization with self-exciting Lévy process	Francesco Giuseppe Cordoni, Luca Di Persio and Andrea Veronese
MON. 14:30-16:10	**Nonlinear Dynamics in Finance [NED-FN] (Room A3 DMI)**	***chair: F. Tramontana***
	Investor sentiment and trading behavior	Giovanni Campisi and Silvia Muzzioli
	Disposition effect in a financial market model with heterogeneous agents	Fabio Tramontana and Alessia Cafferata
	Do financial markets affect real economy? Influences of professional and non-professional beliefs	Francesca Grassetti, Cristiana Mammana and Elisabetta Michetti
	Credit Risk Modelling: Migration Rates Systems with Renewal and an IFRS9-baseline	Simone Landini, Mariacirstina Uberti and Simone Casellina
MON. 14:30-16:10	**Networks [NBDAI-NW] (Room B3 DMI)**	***chair: F.Lillo***
	On Multiscale Transportation Networks with Distributed Dynamics Tolls	Rosario Maggistro and Giacomo Como
	A percolation approach for the detection of bottlenecks in air traffic networks	Salvatore Micciche', Giuseppe Pappalardo and Rosario Nunzio Mantegna
	Community structures based on multi-attributes in International Trade Network	Paolo Bartesaghi, Stefano Benati, Gian Paolo Clemente and Rosanna Grassi
	Comparing Operational Terrorist Networks	Matteo Gregori and Ugo Merlone
MON. 14:30-16:10	**Regular Session Economics [RS-EC] (Room Sala Riunioni DMI)**	***chair: S. Greco***
	Manipulation of social choice functions under incomplete information	Michele Gori
	Options trading strategies and framing: a cumulative prospect theory approach	Martina Nardon and Paolo Pianca
	A Contribution to the NPV vs. IRR Debate	Erio Castagnoli and Gino Favero
	On the properties of Λ-quantiles	Fabio Bellini and Ilaria Peri
MON. 14:30-16:10	**Multiple Criteria Decision Making [MCDM] (Room Aula Magna ECON)**	***chair: M. Brunelli***
	Distance-based measures of incoherence for pairwise comparisons	Matteo Brunelli and Bice Cavallo
	Hierarchy Stochastic Multi-Attribute Acceptability Analysis: Performance evaluations of energy companies	Maria Rosaria Pappalardo and Silvia Angilella
	Optimal selection and environmental sustainability of innovative storage conditions and packaging technologies in cheesecake production	Luca Grilli, Michele Gutierrez, Lucia Maddalena and Antonio Piga
	An improved version of the deck of cards method to build evaluation scales	Salvatore Corrente, Josè Figueira and Salvatore Greco
MON. 14:30-16:10	**Optimal Control Problems and Related Issues [DECVA-OC] (Room 2 ECON)**	***chair: M.Ferrara***
	Optimal control problems and Sub-Riemannian geometry: controllability of a macroeconomic system	Massimiliano Ferrara
	An evasion problem for differential game with simple motion	Massimiliano Ferrara, Gafurjan Ibragimov, Marks Ruziboev and Bruno Antonio Pansera
	Analysis of incentive strategy in a supply chain with a strategic customer	Massimiliano Ferrara, Mehrnoosh Khademi and Somayeh Sharifi
	Analysis of some incentives in green supply chain	Massimiliano Ferrara, Mehrnoosh Khademi and Somayeh Sharifi
MON. 14:30-16:10	**Performance measurement and efficiency analysis [PMEA] (Room 4 ECON)**	***chair: G. D'Inverno***
	Underestimation functions for a rank-2 partitioning method	Riccardo Cambini
	Impact evaluation in a multi-input multi-output setting: Evidence on the effect of additional resources for schools	Giovanna D'Inverno, Mike Smet and Kristof De Witte
	Performance evaluation under ``Zero-Waste'' strategy: Evidence on waste management in Tuscan municipalities	Laura Carosi, Giovanna D'Inverno and Giulia Romano
	How does corporate social responsibility impact corporate bond pricing: a worldwide conditional efficiency analysis	Pierluigi Toma, Antonio Salvi, Anastasia Giakoumelou and Massimo Frittelli

MON. 14:30-16:10	**Agent-Based Models and Computational Economics [ABM-CE] (Room 5 ECON)**	***chair: S. Leitner***
	On Modeling Heterogeneous Agents Avoiding Stiff Equations	Michael Heinrich Baumann, Michaela Baumann, Lars Grüne and Bernhard Herz
	Emergence of Action Controls in the Course of Organizational Growth	Friederike Wall
	Influence and Manipulation in Personal Finance Decisions	Loretta Mastroeni, Maurizio Naldi and Pierluigi Vellucci
	Specific investments under negotiated transfer pricing: An agent-based simulation with fuzzy Q-learning agents	Christian Mitsch
MON. 14:30-16:10	**Preferences, Choices and Utility Representations [PCU] (Room C3 DMI)**	***chair: A. Giarlotta***
	Lack of information and risk aversion: links among utilities, belief functions and the target-based approach	Rachele Foschi and Fabio L. Spizzichino
	Rankability as a strong form of coherence	Federico Quartieri
	Decision Making, Uncertainty and Imprecision [DMUI] (Room C3 DMI)	***chair: D. Petturiti***
	On Incomplete Information Games under Imprecise Probability Correspondences	Giuseppe De Marco and Maria Romaniello
	Conditional preferences on generalized Anscombe-Aumann acts	Davide Petturiti and Barbara Vantaggi
16:10-16:40	**Coffe Break**	
MON. 16:40-18:40	**AMASES AWARD (Aula Magna ECON)**	
	Optimal Reinsurance and Investment in a Diffusion Model	Matteo Brachetta and Hanspeter Schmidli
	A stochastic model to quantify demographic profit and loss coherent with the market consistent valuation	Francesco Della Corte, Nino Savelli and Gian Paolo Clemente
	On time-consistent multi-horizon portfolio allocation	Simone Cerreia-Vioglio, Fulvio Ortu, Francesco Rotondi and Federico Severino
	Social Preferences through Riesz Spaces: A First Approach	Gaetano Vitale

legend:

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ECON	=	Dipatimento di Economia

	TUE. 10 September	
8:30-10:10	Praralle Sessions	
TUE. 8:30-10:10	**Innovative Models for Insurance [MMIF-II] (Room A2 DMI)**	***chair: E. Rroji***
	Optimization methods for the G2++ parameters calibration and market efficiency under Solvency II	Francesco Strati
	Distributionally robust liability-driven pension fund management	Giorgio Consigli, Rui Gao, Anton Kleywegt and Asmerilda Hitaj
	Options on Constant Proportion Portfolio Insurance strategies with Guaranteed Minimum Equity Exposur	Immacolata Oliva, Luca Di Persio and Kai Wallbaum
	Medium-term assessment of Premium Risk in Non-Life insurance based on Solvency II framework	Antonio Pallaria and Nino Savelli
TUE. 8:30-10:10	**Nonlinear Evolutionary Models [NED-EM] (Room A3 DMI)**	***chair: D Radi***
	Offshoring, reshoring, unemployment and wage dynamics in a two-country evolutionary model	Davide Radi, Fabio Lamantia and Gian Italo Bischi
	Evolutionary dynamics in club goods binary games	Gian Italo Bischi, Ugo Merlone and Eros Pruscini
	Evolutionary dynamics of compliance in a two-population game of auditors and auditees	Domenico De Giovanni, Fabio Lamantia and Mario Pezzino
	Evolutionary selection of heterogeneous expectations with information costs in a Muthian cobweb model	Ahmad Naimzada and Marina Pireddu
TUE. ***8:55*** - 10:10	**Regular Session Mathematics for Economics [RS-ME] (Room B3 DMI)**	***chair: A. Capotorti***
	ROCOF of higher order for continuous time semi-Markov systems with application in volatility measurement	Guglielmo D'Amico and Filippo Petroni
	WISMC, Drawdowns and Speed of Market Crash	Guglielmo D'Amico, Bice Di Basilio and Filippo Petroni
	The role of CBOE SKEW index and its relation with volatility and returns	Luca Gambarelli and Silvia Muzzioli
TUE. 8:30-10:10	**Regular Session Finance 1 [RS-FIN1] (Room Sala Riunioni DMI)**	***chair: M. Pagliacci***
	Measuring risk with COGARCH(p,q) models	Francesco Bianchi, Lorenzo Mercuri and Edit Rroji
	Optimal Installation of Solar Panels with Price Impact	Torben Koch and Tiziano Vargiolu
	Representation of supply and demand curves on day-ahead electricity markets using mesh-free interpolation techniques	Mariia Soloviova and Tiziano Vargiolu
	Pricing financial derivatives with and without barriers: an extremely efficient computational method	Luca Vincenzo Ballestra
TUE. 8:30-10:10	**Multiple Criteria Decision Making [MCDM] (Room Aula Magna ECON)**	***chair: S. Corrente***
	ELECTRE Score: a first Outranking Based Scoring Method	Salvatore Greco, José Rui Figueira and Bernard Roy
	Using Electre to analyze the behaviour of economic agents	Gerarda Fattoruso, Gabriella Marcarelli, Massimo Squillante and Maria Grazia Olivieri
	Necessary and sufficient conditions for the consistency in pairwise comparisons	Michele Fedrizzi and Matteo Brunelli
	Coherent weights for pairwise comparison matrices and a mixed-integer linear programming problem	Bice Cavallo
TUE. 8:30-10:10	**Optimal Control Problems and Related Issues [DECVA-OC] (Room 2 ECON)**	***chair: A. Pansera***
	Existence results of homoclinic solution for nonlinear second-order difference equations	Giuseppe Caristi, Shapour Heidarkhani and David Barilla
	Optimal management strategy to control the removal of an invasive species	Stefania Ragni
	Optimal management of pumped hydroelectric production with state constrained optimal control	Athena Picarelli and Tiziano Vargiolu
	A Stochastic Programming approach for the home energy management	Antonio Violi, Patrizia Beraldi, Maria Elena Bruni and Gianluca Carrozzino
TUE. ***8:55*** - *10:10*	**Cryptoassets and Blockchain: Economic and Computational aspects [CBEC] (Room 4 ECON)**	***chair: G. Figà-Talamanca***
	Cointegration analysis of cryptocurrencies	Marco Patacca, Gianna Figà Talamanca and Sergio Focardi
	Bubbles, regime-switching and jumps in cryptocurrencies dynamics	Alessandra Cretarola and Gianna Figà-Talamanca
	Bitcoin forecasting through Fuzzy transform	Maria Letizia Guerra, Laerte Sorini and Luciano Stefanini
TUE . 8:30-10:10	**Agent-Based Models and Computational Economics [ABM-CE] (Room 5 ECON)**	***chair: F. Wall***
	A stylized procedure to transfer neoclassical models to agent-based models	Patrick Reinwald, Stephan Leitner and Friederike Wall
	An Agent-Based Model for tertiary educational choices in Italy	Silvia Leoni
	Asymmetric information and learning by imitation in agent-based financial markets	Luca Gerotto, Paolo Pellizzari and Marco Tolotti
	On the value of information systems in hidden-action setups: An agent-based approach	Stephan Leitner and Friederike Wall
10:10-10:40	**Coffe Break**	
10:40-11:40	**Plenary P. Carr: "Algebraic Option Pricing" (Room Aula Magna ECON)**	***chair: G. Fusai***
11:40-12:55	**Parallel Sessions**	
TUE. 11:40-12:55	**Big Data [NBDA-BD] (Room A3 DMI)**	***chair: M.Tuminello***
	Sample size and precision of supervision: an optimal trade-off based on econometrics and machine learning techniques	Giorgio Gnecco and Federico Nutarelli
	Use of High Dimensional Modeling for VariablesSelection in Economic field	Luigi Riso and Marco Guerzoni
	Score Driven Exponential Random Graphs (SD-ERGM): A New Class of Time Varying Parameters Models for Dynamical Networks	Domenico Di Gangi, Giacomo Bormetti and Fabrizio Lillo
TUE. 11:40-12:55	**Preferences, Choices and Utility Representations [PCU] (Room A2 DMI)**	***chair: A. Giarlotta***
	The interplay between two rationality tenets: Extending Schmeidler's theorem to bi-preferences	Alfio Giarlotta and Stephen Watson
	Utilità con numeri fuzzy	Nando Prati
	Continuous multi-utility representations of non-total preorders	Alessandro Caterino, Rita Ceppitelli and Lubica Holà

	Game Theory [GT] (Room B3 DMI)	***chair: M. Ferrara***
TUE. 11:40-12:55	Relationship between social planner and firms in the management of water resource	Marta Biancardi, Lucia Maddalena and Giovanni Villani
	Persuasive Stackelberg strategies and Application in Common Pool Resources	Lina Mallozzi, Roberta Messalli and Armando Sacco
	Non-transferable utility Games in Partition Function Form	Giovanna Bimonte and Luigi Senatore
	Decision Making, Uncertainty and Imprecision [DMUI] (Room Sala Riunioni DMI)	***chair: B. Vantaggi***
TUE. 11:40-12:55	Cardiovascular disease risk assessment for healt insurance pricing using the Choquet integral	Luca Anzilli and Silvio Giove
	Semilattices, Canonical Embeddings and Representing Measures	Gianluca Cassese
	On the existence of continuous processes with given one-dimensional distributions	Pietro Rigo and Luca Pratelli
	Variational Analysis in Economics [DECVA-VA] (Room Aula Magna ECON)	***chair: A. Barbagallo***
TUE. 11:40-12:55	Convergence of perturbed alternating projections sequences	Carlo Alberto De Bernardi and Enrico Miglierina
	Dealing with concave costs and differentiation in oligopolistic markets via Ky Fan inequalities	Giancarlo Bigi
	A sequential optimization model for municipal solid waste management	Elisabetta Allevi, Adriana Gnudi, Igor V. Konnov and Giorgia Oggioni
	Life and Pension Insurance [LPI] (Room 2 ECON)	***chair; A.R. Bacinello***
TUE. 11:40-12:55	A Beta regression two-part model for partial and total surrender cash flows	Paolo de Angelis, Fabio Baione and Davide Biancalana
	Analitycal valuation of surrender options in participating policies with minimum guaranteed	Maria Chiarolla, Tiziano De Angelis and Gabriele Stabile
	On the optimal design of participating life insurance contracts	Anna Rita Bacinello, Chiara Corsato and Pietro Millossovich
	Regular Session Finance [RS-FIN2] (Room 4 ECON)	***chair: F.Angelini***
TUE. 11:40-12:55	The resilience of ethical financial networks	Roy Cerqueti, Rocco Ciciretti and Marco Nicolosi
	Contract Design in Electricity Markets with High Penetration of Renewables: A Two-Stage Approach	Rossana Riccardi, Arega Getaneh Abate and Carlos Ruiz Mora
	The migration-tourism nexus in the EU28	Davide Provenzano
	Regular Session Selection Portfolio [RS-SP] (Room 5 ECON)	***chair S. Corsaro***
TUE. 11:40-12:55	CVA and vulnerable options in stochastic volatility models	Elisa Alos, Fabio Antonelli, Alessandro Ramponi and Sergio Scarlatti
	Systemic Optimal Risk Transfer Equilibrium	Francesca Biagini, Alessandro Doldi, Jean-Pierre Fouque and Marco Frittelli
	Portfolio choice of large investors who interact strategically	Giuliano Curatola
12:55-14:15	**Lunch**	
14:15-15:55	**Parallel Sessions**	
	Advanced Methods in Financial Modeling [MMIF-FM] (Room A2 DMI)	***chair: AM Gambaro***
TUE. 14:15-15:55	Finite Mixture Approximation of CARMA(p,q) model	Lorenzo Mercuri, Andrea Perchiazzo and Edit Rroji
	Disentangling the role of the exchange rate in oil-related scenarios for the European stock market	Javier Ojea Ferreiro
	On the asymmetry in interest rates	Giacomo Morelli
	Diversify Diversification	Gianluca Fusai and Domenico Mignacca
	Big Data [NBDA-BD] (Room A3 DMI)	***chair: M.Tuminello***
TUE. 14:15-15:55	A tale of two sentiment scales: Disentangling short-run and long-run components in multivariate sentiment dynamics	Giacomo Bormetti, Fabrizio Lillo and Danilo Vassallo
	Research productivity in the UK: Has the Research Excellence Framework worked? In which way?	Albert Banal-Estanol, Mireia Jofre-Bonet, Giulia Iori, Laia Maynou-Pujolras, Michele Tumminello and Pietro Vassallo
	Market nanostructure: how traders shape the dynamics of limit order books	Damien Challet and Serge Kassibrakis
	A social network system for the car insurance fraud detection	Fabio Farabullini, Riccardo Cesari, Andrea Consiglio, Michele Tumminello and Pietro Vassallo
	Nonlinear Evolutionary Models [NED-EM] (Room B3 DMI)	***chair: D. Radi***
TUE. 14:15-15:55	An evolutionary approach to the dynamics of compliant firms in groundwater pumping	Marta Biancardi, Gianluca Iannucci and Giovanni Villani
	An evolutionary dynamical model for corruption cycles in democratic states	Elvio Accinelli, Filipe Martins, Bruno Oliveira, Alberto Pinto and Atefeh Afsar
	Nonlinear Dynamics in Macroeconomics [NED-ME] (Room B3 DMI)	***chair: M. Sodini***
	The Pasinetti-Solow Growth Model with Optimal Saving Behaviour: A Global Bifurcation Analysis	Pasquale Commendatore and Iryna Sushko
	A macroeconomic model with R&D and forward looking firms	Lorenzo Cerboni Baiardi, Luca Gori and Mauro Sodini
	Networks [NBDA-NW] (Room Sala Riunioni DMI)	***chair: F.Lillo***
TUE. 14:15-15:55	Economic shocks, financial contagion and systemic risk in the euro area	Mattia Montagna, Gabriele Torri and Giovanni Covi
	The network of the economic content in the US Presidents' speeches: a study of the interconnectedness	Jessica Riccioni, Matteo Cinelli and Valerio Ficcadenti
	Regularized Networks and Doom-Loop Effects: Evidence from the CDS Market	Giovanni Bonaccolto, Andrea Consiglio, Michele Tumminello and Pietro Vassallo
	Similarity and systemic risk in the network of mutual fund holdings	Danilo Delpini, Stefano Battiston, Guido Caldarelli and Massimo Riccaboni
	Variational Analysis in Economics [DECVA-VA] (Room Aula Magna ECON)	***chair: A. Barbagallo***
TUE. ***14:40*** - 15:55	A sequential optimization approach for multi follower games	Simone Sagratella, Lorenzo Lampariello, Christoph Neumann, Jacopo Maria Ricci and Oliver Stein
	A Tikhonov regularization method for equilibrium selection	Lorenzo Lampariello, Christoph Neumann, Jacopo Maria Ricci, Simone Sagratella and Oliver Stein
	Existence and regularity results for a general oligopolistic market equilibrium problem	Annamaria Barbagallo and Serena Guarino Lo Bianco

TUE. 14:15-15:55	**Life and Pension Insurance [LPI] (Room 2 ECON)**	***chair: A.R. Bacinello***
	Testing the least squares Monte Carlo method for the evaluation of capital requirements in life insurance	Massimo Costabile
	Pension annuities and real estate: a contractual solution	Marilena Sibillo, Valeria D'Amato, Emilia Di Lorenzo, Steven Haberman and Roberto Tizzano
	Performance measurement and efficiency analysis [PMEA] (Room 2 ECON)	***chair: L. Carosi***
	Analyzing space-time patterns of technical efficiency in the Italian wine industry: a geographically weighted panel stochastic frontier approach	Francesco Vidoli and Jacopo Canello
	Dealing with imperfect compliance in frontier evaluation: a Probabilistic Efficiency Model approach	Anna Mergoni, Giovanna D'inverno and Kristof De Witte
TUE. 14:15-15:55	**Regular Session Finance 2 [RS-FIN3] (Room 4 ECON)**	***chair: A. Cretarola***
	Optimal execution with risk-adjusted profit and loss	Xue Cheng, Marina Di Giacinto and Tai-Ho Wang
	Measures of Connectedness and Systemic Risk	Marialaura Torrente, Mario Maggi and Pierpaolo Uberti
	White Noise Theory: Modelling and Simulation in Finance	Marco Papi, Giovanni Palombo and Alfredo Germani
	Equal Risk Contribution portfolios using MAD	Jacopo Maria Ricci, Francesco Cesarone and Mustafa Çelebi Pinar
TUE. ***14:40*** - 15:55	**Regular Session Optimization [RS-OPT] (Room 5 ECON)**	***chair: R. Cambini***
	Downside Risk Optimization versus Mean-Variance Optimization	Andrea Rigamonti
	Locational optimization problems and Voronoi diagrams	Giovanna Bimonte and Ilaria Veronesi
	Multi-period portfolio selection with penalization on transactions	Stefania Corsaro, Valentina De Simone, Zelda Marino and Francesca Perla
15:55-16:30	**Coffe Break**	
16:30-18:30	**AMASES ANNUAL MEETING (Room Aula Magna ECON)**	
	During the meeting there is a brief speech in memory of Erio Castagnoli by Lorenzo Peccati: "Poche parole su un amico"	
20:30-23:30	***Social Dinner***	

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	Wednesday 11 September	
9:30-10:30	**Plenary G. Shafer: "Let's replace p-values with betting scores" (Room Aula Magna ECON)**	***chair: P. Ghirardato***
10:30-11:00	**Coffe break**	
11:00-13:05	**Prarallel Sessions**	
WED. 11:00-12:40	**Innovative Models for Insurance [MMIF-II] (Room A2 DMI)**	***chair: A. Hitaj***
	Time Consistent Optimal Asset Allocation for Life Insurance Funds	Anna Maria Gambaro
	Improving the assessment of longevity risk using survey data on subjective beliefs	Giovanna Apicella and Enrico De Giorgi
	The Calculation of Pure Premium for Non-Life Insurance by Generalized Non-Homogeneous Markov Reward Processes	Guglielmo D'Amico, Guillen Montserrat, Jacques Janssen, Raimondo Manca, Filippo Petroni and Ernesto Volpe di Prignano
	Individual claim reserving in credit insurance using Machine Learning techniques	Damiano Ticconi
WED, 11:00-13:05	**Artificial Intelligence [NBDA-AI] (Room A3 DMI)**	***chair: G. Bormetti***
	Machine Learning for Pricing American Options in High Dimension	Ludovic Goudenège, Andrea Molent and Antonino Zanette
	Machine Learning, Pricing and Risk Measures	Pietro Rossi and Flavio Cocco
	The mean-variance portfolio selection problem with cardinality and risk parity control: an experimental evaluation of three versions of the PSO algorithm	Massimiliano Kaucic
	Machine Learning Econometrics	Carlo Lucheroni
	Q-Learning based financial trading systems	Marco Corazza
WED, 11:00-13:05	**Fixed Point Theorems and Applications [FPT] (Room B3 DMI)**	***chair: I. Benedetti***
	On the solutions of variational inequality problems on fixed point sets of multivalued mappings on reflexive Banach spaces	Luigi Muglia
	Existence of financial equilibria with real assets using a Variational Inequality approach	Maria Bernadette Donato and Antonio Villanacci
	Variational method to study an equilibrium problem under uncertainty	Domenico Scopelliti and Monica Milasi
	An existence result for a new class of impulsive functional differential equations with delay	Vittorio Colao, Luigi Muglia and Xu Hong-Kun
	Minimax inequalities for multivalued maps	Irene Benedetti and Anna Martellotti
WED, 11:00-13:05	**Decision Making, Uncertainty and Imprecision [DMUI] (Room Sala Riunioni DMI)**	***chair: B. Vantaggi***
	Cumulants for multivariate subordinated Brownian motions: the normal inverse Gaussian case	Elvira Di Nardo, Marina Marena and Patrizia Semeraro
	Object-Oriented Bayesian Networks for the detection of the determinants of money laundering: an application to Italy	Marina Resta and Maria Elena De Giuli
	Triangular norms and conjunction of conditional events	Angelo Gilio and Giuseppe Sanfilippo
	Correlation between unexpected events in a non-probabilistic context	Giulianella Coletti and Sara Latini
	Unsupervised merging of conflicting databases	Andrea Capotorti
WED, 11:00-13:05	**Nonlinear Dynamics in Economics [NED-EC] (Room Aula Magna ECON)**	***chair: M. Sodini***
	Learning-by-doing and knowledge spillover networks in an industrial district with heterogeneous firms	Fausto Cavalli, Ahmad Naimzada and Nicolò Pecora
	Envy effects on conflict dynamics in supervised work groups	Arianna Dal Forno and Ugo Merlone
	Global Indeterminacy of the Equilibrium in a Endogenous Growth Disposal Resource Model	Beatrice Venturi and Danilo Liuzzi
	A contribution to the theory of fertility and economic development	Mauro Sodini and Luca Gori
	Monopoly with differentiated final goods and heterogeneous markets	Andrea Caravaggio and Mauro Sodini
WED, 11:00-13:05	**Market Imperfections [MI] (Room 2 ECON)**	***chair: M. Pesce***
	Welfare Analysis under Probabilistic Choices in a Rational Expectations Equilibrium Model	Xue-Zhong He, Lei Shi and Marco Tolotti
	On the bargaining set in mixed markets	Maria Gabriella Graziano, Marialaura Pesce and Niccolò Urbinati
	The Bankruptcy Problem: different approaches	Chiara Donnini
	Cooperation of groups - an optimal transport approach	Xinyang Wang
	Housing markets with limited externalities	Claudia Meo and Bettina Klaus
WED, 11:00-13:05	**Challenges In Modelling Sparse And Noisy Data [MSND] (Room 4 ECON)**	***chair: G. Buccheri***
	Mixed-frequency extreme value regression: Estimating the effect of Mesoscale convective systems on extreme rainfall in the Midwest	Luca Trapin and Debbie Dupuis
	Forecasting economic time series using score-driven dynamic models with mixed-data sampling	Paolo Gorgi, Siem Jan Koopman and Li Mengheng
	On the Factor Structure of High-Frequency Financial Prices	Giuseppe Buccheri and Gael Mboussa Anga
	Insights into tuning parameters optimal selection for vol-of-vol estimation	Giacomo Toscano and Maria Cristina Recchioni
	Tail Risks in Vast Portfolio Selection: a Comparison of Penalized Quantile versus Expectile Models	Rosella Giacometti, Gabriele Torri and Sandra Paterlini
WED, 11:00-13:05	**Decisions under Partial Information [DPI] (Room 5 ECON)**	***chair: M. Nicolosi***
	Optimal Reduction of Public Debt under Partial Observation of the Economic Growth	Giorgia Callegaro, Claudia Ceci and Giorgio Ferrari
	Optimal Portfolio Policies for Unobservable Random Drift under Convex Constraints	Jörn Sass and Christian Vonwirth
	Power Utility Maximization in a Dynamic Black Litterman Model	Ralf Wunderlich
	The value of information for optimal portfolio management	Katia Colaneri, Stefano Herzel and Marco Nicolosi
	Portfolio management with benchmark related incentives under partial information	Flavio Angelini, Marco Nicolosi and Stefano Herzel
13:10-14:30	**Lunch**	

legend: **DMI** = Dipartimento di Matematica e Informatica **ECON** = Dipatimento di Economia