International Fintech Research Conference, Perugia January 30-31
Scientific Programm

30 January (Day 1) - Room 2 (1 Floor)

9.00-9.30

Opening Session and Institutional Greetings

9.30-10.50

Cryptocurrencies Session
Information flow in the FTX bankruptcy: A network approach Giorgio Rizzini
A Sea of Coins: The Proliferation of Cryptocurrencies in UniswapV2 Francesco Tarantelli
Integration or Continuous Separation? Examining the Dynamic Relationship Between the Crypto Sphere and Conventional Finance Tomaso Aste
Herding behaviour in cryptocurrencies market Farhana Raheem

10.50-11.20

Coffee break

11.20-13.20

Best Paper Award - Session I
Spectral signatures of structural change in financial networks Valentina Macchiati
Explainable Artificial Intelligence methods for financial time series Alessandro Piergallini
Genetic Asset Management (GAM) Michael Trequattrini
A Network Inference Framework Using Optimal Transport for Distributional Data Alessandro Spelta
Resilience of Market Returns around ESG Controversies: Insights from the S&P 100 Davide Stocco
A neural network-particle swarm solver for sustainable portfolio optimization problems Imma Lory Aprea

13.20-14.20

Lunch

14.20-15.20

Plenary Session I - Thierry Foucault

15.20-17.00

Best Paper Award - Session II
A statistical package for safe artificial intelligence Golnoosh Babaei

Managing Overconfidence in Probabilistic Time Series Forecasting with Application to Electricity Consumption
Pietro Manzoni

Spillovers in the cryptocurrency market and the role of attention, sentiment and uncertainty
Katarzyna Bernier

Optimal Execution under Incomplete Information
Yadh Hafsi

Deep Learning Models for High Frequency Trading
Jacopo Chiapparino

17.00-17.30

Coffee break

17.30-18.30

Portfolio Selection Session

Explainable and Sustainable Portfolio Strategies
Gloria Polinesi

Portfolio allocation with risk budgeting restrictions using stock selection based on TODIM
Filippo Piccotto & Kaucic Massimiliano

A mixture transition distribution approach to portfolio optimization
Riccardo De Blasis

Climate physical Risk: A Firm Value Model Approach
Michele Azzone

Improved electricity prices forecasts with LSTM networks leveraging connectedness among commodities
Giovanni Bonaccorsi

18.30-19.00

Best Paper Prize

20.00

Social Dinner

31 January (Day 2) - Room 2 (1 Floor)

9.00-10.20

Cryptocurrencies & Defi Session

Centralised exchanges & proof-of-solvency: The guardians of trust
David Vidal-Tomás

Decentralized and Centralized Options Trading: A Risk Premia Perspective
Andrea Andolfatto

The Market for Block Space Quantifying Optimal Blockchain Fee Structures
Luca Galati

Statistical properties and stylized facts of Decentralized Exchanges
Federico Gatta

10.20-10.50

Coffee break

10.50-11.50

Plenary Session II - Alvaro Cartea

11.50-13.10

ML & AI Session
Text-Based Measures of Cyber Risk The Economic Impact of Cyber Risk News Umberto Cherubini
Optimal Execution via Reinforcement Learning in Agent Based Simulations Edoardo Vittori
Predictive Performances and Explainability of Linear and Nonlinear Models of Price and Trades Manuel Naviglio
Data morphology and machine learning José Daniel Pascual Triana

13.10-13.30

SoBigData Project - Fabrizio Lillo

13.30-14.30

Lunch

14.30-15.30

Finance Session
A high-frequency approach to risk measures Piero Mazzarisi
Portfolio hedging through an equity index based on verified emissions: an application for EU ETS-regulated firms Andrea Flori
Financial literacy, robo-advisors, and the demand for human financial advice: Evidence from Italy Manuela Gallo

15.30-16.00

Coffee break

16.00-17.15

Fintech & Numerical Methods Session
Adapting Large Language Models for the Financial Domain: HangiKredi's LLM-Powered Financial Assistant Bekir Çetintav
Can Bank Decisions Be Unfair? A Statistical Analysis of Fairness in Individual Credit Risk Simone Pavarana
Income and salary detection from Open Banking transaction and payment data: a comparative methodological perspective Wajdi Ben Saad
Weighted maximum likelihood estimation of Hidden Markov models for financial time series Michael Trequattrini
Forward-looking Conditional Monte Carlo for Path-dependent Options: LSTM-based Market Case Studies Federico Tropiano
Measuring inequality in the adoption of ESG scores by small and medium enterprises Adelaide Emma Bernardelli