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

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

9.00-9.30

Opening Session and Institutional Greetings

9.30-10.30

Cryptocurrencies Session
Chair: ***Tomaso Aste***

Information flow in the FTX bankruptcy: A network approach
Riccardo De Blasis, Luca Galati, Rosanna Grassi, **Giorgio Rizzini**

A Sea of Coins: The Proliferation of Cryptocurrencies in UniswapV2
Manuel Naviglio, **Francesco Tarantelli**, Fabrizio Lillo

Integration or Continuous Separation? Examining the Dynamic Relationship Between the Crypto Sphere and Conventional Finance
Tomaso Aste, David Vidal-Tomás

10.30-11.00

Coffee break

11.00-13.00

Best Paper Award - Session I
Chair: ***Silvia Muzzioli***

Spectral signatures of structural change in financial networks
Valentina Macchiati, Emiliano Marchese, Piero Mazzarisi, Diego Garlaschelli, Tiziano Squartini

Explainable Artificial Intelligence methods for financial time series
Paolo Giudici, **Alessandro Piergallini**

Genetic Asset Management (GAM)
Michael Trequattrini, Giovanni Trombetta

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
Tomaso Aste, Emilio Barucci, Maxime L.D. Nicolas, **Davide Stocco**

A neural network-particle swarm solver for sustainable portfolio optimization problems
Imma Lory Aprea, Gabriele Sbaiz

13.00-14.00

Lunch

14.00-15.00

Plenary Session I - Thierry Foucault
Algorithmic pricing and liquidity in securities markets
Chair: ***Zelda Marino***

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

15.00-17.00

Best Paper Award - Session II *Chair:* ***Paolo Giudici***
A statistical package for safe artificial intelligence **Golnoosh Babaei**, Paolo Giudici
Managing Overconfidence in Probabilistic Time Series Forecasting with Application to Electricity Consumption Roberto Baviera, **Pietro Manzoni**
Spillovers in the cryptocurrency market and the role of attention, sentiment and uncertainty **Katarzyna Bernier**, Silvia Muzzioli
Optimal Execution under Incomplete Information Etienne Chavalier, **Yadh Hafsi**, Vathana Ly Vath
Deep Learning Models for High Frequency Trading **Jacopo Chiapparino**, Pier Giuseppe Giribone
Decentralized and Centralized Options Trading: A Risk Premia Perspective **Andera Andolfatto**, Siddharth Naik, Lorenzo Schönleber

17.00-17.30

Coffee break

17.30-18.40

Portfolio Selection Session - Short Talks *Chair:* ***Giovanni Bonaccorsi***
Explainable and Sustainable Portfolio Strategies Paolo Giudici, Maria Cristina Recchioni, **Gloria Polinesi**
Portfolio allocation with risk budgeting restrictions using stock selection based on TODIM **Massimiliano Kaucic**, Renato Pelessoni, **Filippo Piccotto**
A mixture transition distribution approach to portfolio optimization **Riccardo De Blasis**, Luca Galati, Filippo Petroni
Climate physical Risk: A Firm Value Model Approach **Michele Azzone**
Can Bank Decisions Be Unfair? A Statistical Analysis of Fairness in Individual Credit Risk Paolo Giudici, Parvati Neelakantan, **Simone Pavarana**, Thorsten Schmidt
Improved electricity prices forecasts with LSTM networks leveraging connectedness among commodities **Giovanni Bonaccorsi**, Andrea Flori

18.40-19.00

Best Paper Prize

20.00

Social Dinner
Ristorante del Sole - Via della Rupe 1, Perugia

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

9.00-10.20

Cryptocurrencies & Defi Session *Chair:* ***Federico Gatta***
Centralised exchanges & proof-of-solvency: The guardians of trust **David Vidal-Tomás**
Herding behaviour in cryptocurrencies market **Farhana Raheem**, Silvia Muzzioli
The Market for Block Space Quantifying Optimal Blockchain Fee Structures Sean Foley, **Luca Galati**, Jiri Svec
Statistical properties and stylized facts of Decentralized Exchanges **Federico Gatta**, Daniele Maria Di Nosse, Fabrizio Lillo, Sebastian Jaimungal

10.20-10.50

Coffee break

10.50-11.50

Plenary Session II - Alvaro Cartea Anonymity, Signaling, and Collusion in Limit Order Books *Chair:* ***Emilio Barucci***

11.50-13.10

ML & AI Session *Chair:* ***José Daniel Pascual Triana***
Text-Based Measures of Cyber Risk The Economic Impact of Cyber Risk News **Umberto Cherubini**, Giovanni Della Lunga, Gianna Figà Talamanca, Barbara Guardabascio
Optimal Execution via Reinforcement Learning in Agent Based Simulations Yadh Hafsi, **Edoardo Vittori**
Predictive Performances and Explainability of Linear and Nonlinear Models of Price and Trades **Manuel Naviglio**, Fabrizio Lillo
Data morphology and machine learning **José Daniel Pascual Triana**, Paola Cerchiello, Paolo Giudici

13.10-13.30

SoBigData Project - Fabrizio Lillo *Chair:* ***Gianna Figà-Talamanca***

13.30-14.30

Lunch

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

14.30-15.30

Finance Session *Chair:* ***Manuela Gallo***
A high-frequency approach to risk measures Federico Gatta, Fabrizio Lillo, **Piero Mazzarisi**
Portfolio hedging through an equity index based on verified emissions: an application for EU ETS-regulated firms **Andrea Flori**, Mattia Chiappari, Francesco Scotti
Financial literacy, robo-advisors, and the demand for human financial advice: Evidence from Italy David Aristei, **Manuela Gallo**

15.30-16.30

Fintech & Numerical Methods Session *Chair:* ***Adelaide Emma Bernardelli***
Adapting Large Language Models for the Financial Domain: HangiKredi's LLM-Powered Financial Assistant Bekir Çetintav, Ghaith Dkmak, Fatih Baday, **Burak Egeli**
Income and salary detection from Open Banking transaction and payment data: a comparative methodological perspective Duc Tuyen TA, Ji Young Oh, **Wajdi Ben Saad**
Weighted maximum likelihood estimation of Hidden Markov models for financial time series **Michael Trequattrini**, Francesco Bartolucci, Silvia Pandolfi
Forward-looking Conditional Monte Carlo for Path-dependent Options: LSTM-based Market Case Studies **Federico Tropiano**, Pier Giuseppe Giribone, Duccio Martelli
Measuring inequality in the adoption of ESG scores by small and medium enterprises Alessandra Amendola, **Adelaide Emma Bernardelli**, Paolo Giudici

16.30-17.00

Coffee break