

Tuesday 10 September		
8:30-10:10	Parallel Sessions	
	<b>Agent-Based Models and Computational Economics [ABM-CE]</b>	
	A stylized procedure to transfer neoclassical models to agent-based models	Patrick Reinwald, Stephan Leitner and Friederike Wall
8:30-10:10	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
	<b>Optimal Control Problems and Related Issues [DECVA-OC]</b>	
	Existence results of homoclinic solution for nonlinear second-order difference equations	Giuseppe Caristi, Shapour Heidarkhani and David Barilla
8:30-10:10	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
	<b>Preferences, Choices and Utility Representations [PCU]</b>	
9:20-10:10	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
	<b>Multiple Criteria Decision Making [MCDM]</b>	
	ELECTRE Score: a first Outranking Based Scoring Method	Salvatore Greco, José Rui Figueira and Bernard Roy
8:30-10:10	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
	<b>Regular Session Finance 1 [RS-FIN1]</b>	
	Measuring risk with COGARCH(p,q) models	Francesco Bianchi, Lorenzo Mercuri and Edit Rroji
8:30-10:10	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
	<b>Regular Session Mathematics for Economics [RS-ME]</b>	
	ROCOF of higher order for continuous time semi-Markov systems with application in volatility measurement	Guglielmo D'Amico and Filippo Petroni
8:30-10:10	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
	Individual claim reserving in credit insurance using Machine Learning techniques	Damiano Ticconi
	<b>Innovative Models for Insurance [MMIF-II]</b>	
	Optimization methods for the G2++ parameters calibration and market efficiency under Solvency II	Francesco Strati
8:30-10:10	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
	<b>Nonlinear Evolutionary Models [NED-EM]</b>	
	Offshoring, reshoring, unemployment and wage dynamics in a two-country evolutionary model	Davide Radi, Fabio Lamantia and Gian Italo Bischi
8:30-10:10	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
10:10-10:40	<b>Coffe Break</b>	
10:40-11:40	<b>Plenary P. Carr: "Algebraic Option Pricing"</b>	
		<i>chair: G. Fusai</i>

<b>11:40-12:55</b>	<b>Parallel Sessions</b>	
<b>11:40-12:55</b>	<b>Variational Analysis in Economics [DECVA-VA]</b>	
	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
<b>11:40-12:55</b>	<b>Regular Session Selection Portfolio [RS-SP]</b>	
	CVA and vulnerable options in stochastic volatility models	Elisa Alos, Fabio Antonelli, Alessandro Ramponi and Sergio Scarlatti
	Systemic Optimal Risk Transfer Equilibrium	Alessandro Doldi and Marco Frittelli
	Portfolio choice of large investors who interact strategically	Giuliano Curatola
<b>11:40-12:55</b>	<b>Game Theory [GT]</b>	
	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
<b>11:40-12:55</b>	<b>Life and Pension Insurance [LPI]</b>	
	A Beta regression two-part model for partial and total surrender cash flows.	Paolo de Angelis, Fabio Baione and Davide Biancalana
	Analytical 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 Millosovich
<b>11:40-12:55</b>	<b>Regular Session Finance [RS-FIN2]</b>	
	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
<b>11:40-12:55</b>	<b>Big Data [NBDA-BD]</b>	
	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 Variables Selection in Economic field	Luigi Riso and Marco Guerzoni
	A percolation approach for the detection of bottlenecks in air traffic networks	Salvatore Micciche', Giuseppe Pappalardo and Rosario Nunzio Mantegna
<b>11:40-12:55</b>	<b>Preferences, Choices and Utility Representations [PCU]</b>	
	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
<b>11:40-12:55</b>	<b>Regular Session Optimization [RS-OPT]</b>	
	Downside Risk Optimization versus Mean-Variance Optimization	Andrea Rigamonti
	Locational optimization problems and Voronoi diagrams	Giovanna Bimonte and Veronesi Ilaria
	Multi-period portfolio selection with penalization on transactions	Stefania Corsaro, Valentina De Simone, Zeldà Marino and Francesca Perla
<b>12:55-14:15</b>	<b>Lunch</b>	

<b>14:15-15:55</b>	<b>Parallel Sessions</b>	
<b>14:15-15:55</b>	<b>Big Data [NBDA-BD]</b>	
	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?	Tumminello and Pietro Vassallo
	Market nanostructure: how traders shape the dynamics of limit order books	Damien Challet
	A social network system for the car insurance fraud detection	Vassallo
<b>14:15-15:55</b>	<b>Regular Session Finance 2 [RS-FIN3]</b>	
	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
14:15-15:55	<b>Life and Pension Insurance [LPI]</b>	
	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 Tizzari
	<b>Performance measurement and efficiency analysis [PMEA]</b>	
	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
14:15-15:55	<b>Nonlinear Evolutionary Models [NED-EM]</b>	
	An evolutionary approach to the dynamics of compliant firms in groundwater pumping	Marta Biancardi, Gianluca Iannucci and Giovanni Villani
	Evolutionary dynamics of corruption in democratic states	Elvio Accinelli, Filipe Martins, Bruno Oliveira, Alberto Pinto and Atefeh Afsar
	<b>Nonlinear Dynamics in Macroeconomics [NED-ME]</b>	
	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
14:15-15:55	<b>Networks [NBDA-NW]</b>	
	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
14:40-15:55	<b>Variational Analysis in Economics [DECVA-VA]</b>	
	A sequential optimization approach for multi follower games	Simone Sagratella
	A Tikhonov regularization method for equilibrium selection	Lorenzo Lampariello
	Existence and regularity results for a general oligopolistic market equilibrium problem	Annamaria Barbagallo and Serena Guarino Lo Bianco
14:15-15:55	<b>Advanced Methods in Financial Modeling [MMIF-FM]</b>	
	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
15:55-16:30	<b>Coffe Break</b>	
16:30-18:30	<b>AMASES ANNUAL MEETING</b>	
	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	<b>Social Dinner</b>	