Energy Finance Italia 9

Program

Day 1 - Monday, February 12:

8:30 – Registration

9:00-9:30: CONFERENCE OPENING AND WELCOME INTRODUCTION – Aula Magna

Professor Giovanni LAGIOIA, Head of the Department of Economics, Management and Business Law

Rector Stefano BRONZINI

Professor Roberto CINGOLANI, Chief Executive Officer and General Manager of Leonardo S.p.A.

9:30-11:10 PARALLEL SESSIONS

SESSION 1: ENERGY RISK MANAGEMENT – Chair: Carlo Sgarra - Aula Magna

- Title: A climate risk hedge? Investigating the exposure of green and non-green corporate bonds to climate risk
  Authors: Nicola Bartolini, Silvia Romagnoli and Amia Santini

  Speaker: Amia Santini, University of Bologna
  Discussant: Valerio Potì, University College Dublin

- Title: Energy Commodity Pricing
  Authors: Don Bredin, Valerio Potì and Enrique Salvador

  Speaker: Valerio Potì, University College Dublin
  Discussant: Amia Santini, University of Bologna

- Title: A Dam Management Problem Observing Dry Spells
  Authors: Cristina Di Girolami, M'hamed Gaïgiy, Vathana Ly Vathz and Simone Scotti

  Speaker: Cristina Di Girolami, Università di Bologna
  Discussant: Beatrice Ongarato, University of Padova

- Title: Semi-static variance-optimal hedging with self-exciting jumps
  Authors: Giorgia Callegaro, Paolo Di Tella, Beatrice Ongarato and Carlo Sgarra

  Speaker: Beatrice Ongarato, University of Padova
  Discussant: Cristina Di Girolami, University of Bologna

SESSION 2: ENERGY TECHNOLOGICAL MANAGEMENT – Chair: Francesco Rotondi– Room 1

- Title: Optimal trading with constraints, market impact and signal: application to battery modelling

Authors: Eduardo Abi Jaber, Nathan De Carvalho and Huyên Pham

Speaker: Nathan De Carvalho, Université Paris Cité, LPSM
Discussant: Beniamino Sartini, University of Bologna

- Title: A Fuzzy Approach to Volumetric Risk Management in Solar Power Production
  Authors: Silvia Romagnoli and Beniamino Sartini

  Speaker: Beniamino Sartini, University of Bologna
  Discussant: Diana Tratta, University of Brescia

- Title: Optimizing hydro-pumping plants management in the new storage market
  Authors: Paolo Falbo, Carlo Filippi and Diana Tratta

  Speaker: Diana Tratta, University of Brescia
  Discussant: Francesco Rotondi, Bocconi University

- Title: Flexibility and uncertainty: the optimal management of a gas-fired turbine
  Authors: Cristina Bertolosi and Francesco Rotondi

  Speaker: Francesco Rotondi, Bocconi University
  Discussant: Nathan De Carvalho, Université Paris Cité, LPSM

11:10 – 11:40 Coffee BREAK

11:40- 13:20 PARALLEL SESSIONS

SESSION 3: ENERGY DERIVATIVES – Chair: Carme Frau - Aula Magna

- Title: Closed-form Option Formulas for Kou-like Processes
  Authors: Matteo Gardini and Piergiacomo Sabino

  Speaker: Piergiacomo Sabino, Eon Energy Markets and University of Helsinki
  Discussant: Carme Frau, University of the Balearic Islands

- Title: Fast and General Simulation of Lévy-driven OU processes for Energy Derivatives
  Authors: Roberto Baviera and Pietro Manzoni

  Speaker: Pietro Manzoni, Politecnico di Milano
  Discussant: Andrea Pallavicini, Intesa Sanpaolo

- Title: Pricing commodity index options
  Authors: Alberto Pedro Manzano-Herrero, Emanuele Nastasi and Andrea Pallavicini

  Speaker: Andrea Pallavicini, Intesa Sanpaolo

Discussant: Pietro Manzoni, Politecnico di Milano

- Title: Calendar spread options on commodity prices
  Authors: Carme Frau, Gianluca Fusai and Ioannis Kyriakou

  Speaker: Carme Frau, University of the Balearic Islands
  Discussant: Piergiacomo Sabino, Eon Energy Markets and University of Helsinki

SESSION 4: CLIMATE CHANGE RISK - Chair: Michele Bufalo- Room 1

- Title: Climate and environmental news attention and its impact in energy market prices
  Authors: Gianna Figà-Talamanca, Andrea Fronzetti Colladon, Barbara Guardabascio, Marco Patacca and Ludovica Segneri

  Speaker: Gianna Figà-Talamanca, University of Perugia
  Discussant: Michele Bufalo, University of Bari

- Title: Climate risk reshaping the energy sector – the example of Polish energy transition
  Author: Bartosz Sobik, SGH Warsaw School of Economics

  Speaker: Bartosz Sobik, SGH Warsaw School of Economics
  Discussant: Nerea Vadillo, AXA Climate / CERMICS

- Title: Risk valuation of quanto derivatives on temperature and electricity
  Authors: Aurélien Alfonsi and Nerea Vadillo

  Speaker: Nerea Vadillo, AXA Climate / CERMICS
  Discussant: Bartosz Sobik, SGH Warsaw School of Economics

- Title: A seasonal two-factor model for solar energy production: a climate extreme events analysis
  Authors: Michele Bufalo and Viviana Fanelli

  Speaker: Michele Bufalo, University of Bari
  Discussant: Gianna Figà-Talamanca, University of Perugia

13:20-14:50 Lunch Break

14:50-16:55 PARALLEL SESSIONS

SESSION 5: ENERGY FINANCE, RISK AND BANKING - Chair: Stefano Dell'Atti - Aula Magna

- Title: Spillover effects between energy uncertainty and financial risk in the European banking sector
  Authors: Caterina Di Tommaso, Matteo Foglia, Vincenzo Pacelli and Maria Melania Povia

  Speaker: Maria Melania Povia, University of Bari
  Discussant: Grazia Onorato, University of Foggia

- Title: Assessment of banking risk in the context of the oil and gas bubbles
  Authors: Stefano Dell'Atti, Andrea Paltrinieri, Caterina Di Tommaso and Grazia Onorato

  Speaker: Grazia Onorato, University of Foggia
  Discussant: Giuseppe Rimo, University of Salento

- Title: Women on boards: Catalysts of change in banks' fossil fuel divestment strategies
  Authors: Simona Cosma, Simona Galletta, Sebastiano Mazzù and Giuseppe Rimo

  Speaker: Giuseppe Rimo, University of Salento
  Discussant: Igor Gianfrancesco, University of Bari

- Title: Integrating climate-related risks into VaR measures for forecasting the unexpected loss
  Authors: Igor Gianfrancesco, Antonia Patrizia Iannuzzi and Matilda Shini

  Speaker: Igor Gianfrancesco, University of Bari
  Discussant: Vincenzo Pacelli, University of Bari

- Title: Natural Gas Dynamics and Financial Intermediaries' Stability: A Structural Vector Autoregressive Approach.
  Authors: Cosimo Paccione, Stefano Marzioni and Pina Murè

  Speaker: Stefano Marzioni, Luiss
  Discussant: Caterina Di Tommaso, University of Bari

SESSION 6: ENERGY FINANCE: FINANCIAL MARKETS AND INSTRUMENTS - Chair: Andrea Paltrinieri – Room 1

- Title: Persistence of default risk contagions: Comparing systemically important and environmentally conscious energy companies
  Authors: Zaheer Answer, John W. Goodell, Nur Ain Shahrier and Milena Migliavacca

  Speaker: Milena Migliavacca, Università Cattolica del Sacro Cuore
  Discussant: Alessia Palma, Sapienza University of Rome

- Title: Connectedness between energy markets and European banks: role of fossil fuel dependence
  Authors: Imran Yousaf, John. W. Goodell, Constantin Gurdgiev, Alessia Palmab and Andrea Paltrinieri

  Speaker: Andrea Paltrinieri, Università Cattolica del Sacro Cuore
  Discussant: Milena Migliavacca, Università Cattolica del Sacro Cuore

- Title: Connectedness between energy and artificial intelligence and quantum computing
  Authors: Imran Yousaf, Kamel Si Mohammed, Alessia Palma and John. W. Goodell

  Speaker: Alessia Palma, Sapienza University of Rome
  Discussant: Cosimo Paccione, Sapienza University of Rome

- Title: How electricity and natural gas prices affect financial systemic risk
  Authors: Pina Murè, Cosimo Paccione, Stefano Marzioni and Lucilla Bittucci

Speaker: Cosimo Paccione, Sapienza University of Rome
Discussant: Andrea Paltrinieri, Università Cattolica del Sacro Cuore

- Title: Financing the energy transition through tax expenditures. The "mobile" excise duties case.
  Author: Tommaso Calculli

  Speaker: Tommaso Calculli, University of Bari
  Discussant: Matteo Foglia, University of Bari

SESSION 7: DECISION SUPPORT MODELS AND METHODS FOR ENERGY – Chairs: Patrizia Beraldi and Antonio Violi – Room 2

- Title: Predictive Modelling of Wind Energy Production in Italy: A Stochastic Approach
  Authors: Luca Di Persio, Nicola Fraccarolo and Andrea Veronese

  Speaker: Nicola Fraccarolo, University of Trento
  Discussant: Patrizia Beraldi, University of Calabria

- Title: Real-Time Electricity Pricing in Energy Communities: an AI-powered Bi-Level Approach
  Authors: Patrizia Beraldi, Luigi Gallo and Alessandra Rende

  Speaker: Luigi Gallo, University of Calabria
  Discussant: Antonio Violi, University of Sannio

- Title: Assessment of Energy-related provisions in the Free Trade Agreements and their implications in the Pricing of Energy
  Authors: Rishabha Meena and Advaith Rao

  Speaker: Rishabha Meena, Centre for Trade and Investment Law
  Discussant: Luigi Gallo, University of Calabria

- Title: A Decision Support System for energy procurement and tariff definition
  by prosumers aggregations dynamics
  Authors: Massimiliano Ferrara, Antonio Violi, Patrizia Beraldi, Gianluca Carrozzino and Tiziana Ciano

  Speaker: Massimiliano Ferrara, University of Calabria
  Discussant: Nicola Fraccarolo, University of Trento

- Title: Home Energy System: Optimal Sizing and Management via Stochastic Programming
  Authors: Patrizia Beraldi and Antonio Violi

  Speaker: Antonio Violi, University of Sannio
  Discussant: Massimiliano Ferrara, University of Calabria

17:00 – 17:30 Coffee break

17:30-18:30

EFI members meeting

18:30 End of Day 1

Day 2- Tuesday, February 13

9:05-11:10 PARALLEL SESSIONS

SESSION 8: DYNAMICS IN THE ENERGY SECTOR: PRICING, COMPETITION, ENVIRONMENT, AND INFRASTRUCTURES – Chairs: Angela Bergantino and Mario Intini– Aula Magna

- Title: Does city size matter? The pricing strategies of gasoline stations in medium-sized cities in Italy. A spatial econometric approach
  Authors: Angela Bergantino, Mario Intini and Federica Nuzzo

  Speaker: Federica Nuzzo, University of Bari
  Discussant: Christoph Halser, Norwegian University of Science and Technology

- Title: Saving gas through cross-border renewable and nuclear electricity generation
  Authors: Christoph Halser, Dogan Keles and Florentina Paraschiv

  Speaker: Christoph Halser, Norwegian University of Science and Technology
  Discussant: Mario Intini, University of Bari

- Title: Emission Permits and ECSR Practices in an evolutionary duopoly
  Authors: Gianluca Iannucci and Alessandro Tampieri

  Speaker: Alessandro Tampieri, University of Florence
  Discussant: Sara Giarola, Polytechnic University of Milan

- Title: Auditing the IPCC database
  Authors: Sara Giarola, Massimo Tavonia and Francesco Nappo

  Speaker: Sara Giarola, Polytechnic University of Milan
  Discussant: Diego Mazzitelli, University of Calabria

- Title: The Effect of Climate Risk on Sovereign Debt: Empirical Evidences from Developed Economies
  Authors: Andrea Comandé, Carmelo Arena, Stefania Basiglio and Diego Mazzitelli

  Speaker: Diego Mazzitelli, University of Calabria
  Discussant: Federica Nuzzo, University of Bari

SESSION 9: MODELS FOR ELECTRICITY MARKETS - Chair: Tiziano Vargiolu- Room 1

- Title: Forecasting the real price of carbon
  Authors: Andrea Bastianin, Yan Qinc, Elisabetta Mirto and Luca Rossini

  Speaker: Andrea Bastianin, University of Milan and Fondazione Eni Enrico Mattei
  Discussant: Cristiano Baldassari, Università della Tuscia

- Title: Group detection in energy commodity markets through manifold-informed Wasserstein barycenter

Authors: Cristiano Baldassari, Tiziana Laureti and Carlo Mari

Speaker: Cristiano Baldassari, Università della Tuscia
Discussant: Stefano Zedda, Università di Cagliari

- Title: Is storage a business? A test on the Italian day-ahead electricity market
  Authors: Simone Sbaraglia, Alessandro Fiori Maccioni, Emilio Ghiani and Stefano Zedda

  Speaker: Stefano Zedda, Università di Cagliari
  Discussant: Marco Mastrogiovanni, Università degli studi di L'Aquila

- Title: Additive model with fractional Brownian martingale for forward prices in energy markets
  Authors: Mastrogiovanni Marco and Fabio Antonelli

  Speaker: Marco Mastrogiovanni, Università degli studi di L'Aquila
  Discussant: Tiziano Vargiolu, University of Padova

- Title: Gaussian Volterra processes as models of electricity markets
  Authors: Yuliya Mishura, Stefania Ottaviano and Tiziano Vargiolu

  Speaker: Tiziano Vargiolu, University of Padova
  Discussant: Andrea Bastianin, University of Milan and Fondazione Eni Enrico Mattei

11:10-11:40 Coffee Break

11:40-13:00 PLENARY SESSION – Aula Magna

Keynote speaker: **Rüediger KIESEL**

Title: ***Net-Zero Commitments: Fact or Fiction?***

Chair: Viviana Fanelli

13:00 – 14:15 Lunch Break

14:15 -15:30 PARALLEL SESSIONS

SESSION 10: RENEWABLE ENERGY – Chair: Angelo Facchini – Aula Magna

- Title: Bootstrap-based forecasts in battery charging strategies
  Authors: Tomasz Weron and Katarzyna Maciejowska
  Speaker: Tomasz Weron, Wroclaw University of Science and Technology

- Title: Navigating Wind Power Discourse on Twitter: Unraveling Influencers, Networks, and Public Opinion Dynamics

Authors: Loretta Mastroeni, Maurizio Naldi and Pierluigi Vellucci
Speaker: Pierluigi Vellucci, Roma Tre University

- Title: Studies Renewable energy sources planning at the regional level: a case study in Italy
  Authors: Angelo Facchini and Daniele D'armiento
  Speaker: Daniele D'armiento, IMT School for Advanced Studies

- Title: Efficient Incentive Policies of Renewable Energy Communities
  Authors: Paolo Falbo, Carlos Ruiz Mora and Alessandra Ruffini
  Speaker: Alessandra Ruffini, University of Brescia

- Title: Women-owned firms, green investments and firm-productivity
  Authors: Kimberly Celestiano, Claudia Capozza and Alessandro Rubino
  Speaker: Kimberly Celestiano, University of Bari

SESSION 11: MODELS FOR ELECTRICITY MARKETS – Chair: Cristian Pelizzari – Room 1

- Title: A new wholesale electricity price index to mitigate volatility
  Author and speaker: Alessandro Sapio, Parthenope University of Naples

- Title: Estimating the tail risk in European day-ahead electricity markets: Assessing the impact of structural breaks and fat-tailed distributions
  Author and speaker: Saswat Patra, University of Luxembourg

- Title: Impact of fluctuations and low-frequency events on commodities time series: a Wavelet-Entropy approach
  Authors: Loretta Mastroeni, Alessandro Mazzoccoli and Pierluigi Vellucci
  Speaker: Alessandro Mazzoccoli, Roma Tre University

- Title: Markov Chain Bootstrapping and Simulation for a Quadrivariate Stochastic Process in Energy Market Scenario Generation
  Authors: Enrico Angelelli, Paolo Falbo, Cristian Pelizzari and Alessandra Ruffini
  Speaker: Cristian Pelizzari, University of Brescia

- Title: Renewable Energy Investment under Interest Rate Uncertainty
  Authors: Jerome Detemple, Yerkin Kitapbayev and A. Max Reppen
  Speaker: Yerkin Kitapbayev, Khalifa University of Science and Technology

15:15 - 15:45 Coffee break

16:00 – SOCIAL EXCURSION to Polignano a Mare

16:15 – Departure by bus from the main entrance of the Department of Economics, Management and Business Law.

17:00 – 19:00 Guided tour of the city Polignano a Mare

19:00 – Return by bus to Bari

20:00 SOCIAL DINNER

Giampà Restaurant, Via Antonio Lucarelli, 82, 70124 Bari BA

End of Day 2

WEDNESDAY, February 14

9:05-11:10 PARALLEL SESSIONS

SESSION 12: NEW TOOLS FOR ENVIRONMENTAL RISK MANAGEMENT – Chair: Rita D'Ecclesia- Aula Magna

- Title: Investments in Renewable Energy Sources: Structural changes in the production and consumption of energy
  Authors: Rosella Castellano, Roy Cerqueti, Viviana Fanelli and Carme Frau

  Speaker: Rosella Castellano, Unitelma Sapienza
  Discussant: Kevyn Stefanelli, Sapienza University of Rome

- Title: Are the green ETFs really green?
  Authors: Rita D'Ecclesia, Giacomo Morelli and Kevyn Stefanelli

  Speaker: Kevyn Stefanelli, Sapienza University of Rome
  Discussant: Salvatore Vergine, Università Politecnica delle Marche

- Title: Renewable energy investments valuation in diverse communities
  Authors: Riccardo De Blasis, Graziella Pacelli and Salvatore Vergine

  Speaker: Salvatore Vergine, Università Politecnica delle Marche
  Discussant: Rita Laura D'Ecclesia, Sapienza University of Rome

- Title: Corporate Investments affecting average returns
  Authors: Rita D'Ecclesia, Susanna Levantesi and Kevyn Stefanelli

  Speaker: Rita Laura D'Ecclesia – Sapienza University of Rome
  Discussant: Helyette Geman, Birkbeck, University of London

- Title: Optimizing green PPAs and Electrolysis for the production of Green bunker fuels and fertilizers
  Author: Helyette Geman, Birkbeck, University of London

  Speaker: Helyette Geman, Birkbeck, University of London
  Discussant: Rosella Castellano, Unitelma Sapienza

SESSION 13: MODELS FOR WIND AND SOLAR ENERGY PRODUCTION- Chair: Giovanni Villani - Room 1

- Title: Semi-Markov modulated Brownian bridge model for a storage system of a wind farm with a ramp-rate limitation
  Authors: Abel Azze, Guglielmo D'Amico, Bernardo D'Auria and Salvatore Vergine

Speaker: Bernardo D'Auria, Università di Padova
Discussant: Antonio Di Bari, University of Bari

- Title: The impact of wind speed uncertainty on renewable project valuation under real options
  Authors: Marta Biancardi, Michele Bufalo, Antonio Di Bari and Giovanni Villani

  Speaker: Antonio Di Bari, University of Bari
  Discussant: Fulvio Fontini, University of Padua

- Title: The impact of utility-scale RES power production on the Italian electricity prices
  Authors: Damiano Alessi, Bonaldo Cinzia, Fulvio Fontini

  Speaker: Fulvio Fontini, University of Padua
  Discussant: Domenico Santoro, University of Bari

- Title: A Transformer-based model for time-series: wind power and speed prediction with Informer
  Authors: Luca Grilli, Domenico Santoro and Giovanni Villani

  Speaker: Domenico Santoro, University of Bari
  Discussant: Martina Zanotti, University of Camerino

- Title: Wind speed forecasting by a physics-inspired machine learning approach
  Authors: Carlo Lucheroni and Martina Zannotti

  Speaker: Martina Zanotti, University of Camerino
  Discussant: Bernardo D'Auria, Università di Padova

11:10 – 11:40 Coffee BREAK

11:40- 13:20 PARALLEL SESSIONS

SESSION 14: STATISTICS FOR ENERGY MARKETS – Chair: Roy Cerqueti - Aula Magna

- Title: Understanding relationships with the Aggregate Zonal Imbalance using copulas
  Authors: Fabrizio Durante, Aurora Gatto and Francesco Ravazzolo

  Speaker: Aurora Gatto, Free University of Bozen-Bolzano
  Discussant: Raffaele Mattera, Sapienza University of Rome

- Title: Systemic resilience of networked commodities
  Authors: Roy Cerqueti, Raffaele Mattera and Saverio Storani

  Speaker: Raffaele Mattera, Sapienza University of Rome

Discussant: Weronika Nitka, Wroclaw University of Science and Technology

- Title: Combining predictive distributions of electricity prices. Does minimizing the CRPS lead to optimal decisions in day-ahead bidding?
  Authors: Weronika Nitka and Rafał Weron

  Speaker: Weronika Nitka, Wroclaw University of Science and Technology
  Discussant: Tomasz Serafin, Wroclaw University of Science and Technology

- Title: Penalty functions in regression models and their impact on profits and risk of market participants trading in day-ahead electricity market
  Authors: Tomasz Serafin, Łukasz Serafin and Rafał Weron

  Speaker: Tomasz Serafin, Wroclaw University of Science and Technology
  Discussant: Aurora Gatto, Free University of Bozen-Bolzano

SESSION 15: ENERGY ECONOMICS- Chair: Gabriele Tedeschi- Room 1

- Title: Who pays for EU Emission Trading System? The risk of shifting the tax burden from the firm to the final consumer.
  Authors: Elsa Amaddeo, Angela Stefania Bergantino and Cosimo Magazzino

  Speaker: Elsa Amaddeo, University of Bari
  Discussant: Michele Azzone, Politecnico di Milano

- Title: Idiosyncratic and systematic spillovers through the renewable energy financial systems
  Author: Marco Tedeschi, Università Politecnica delle Marche

  Speaker: Marco Tedeschi, Università Politecnica delle Marche
  Discussant: Elsa Amaddeo, University of Bari

- Title: The puzzle of Carbon Allowance spread
  Authors: Michele Azzone, Roberto Baviera and Pietro Manzoni

  Speaker: Michele Azzone, Politecnico di Milano
  Discussant: Gabriele Tedeschi, University of Bari

- Title: The green social contract between firms and society
  Authors: Rocco Caferra, Jordi Ripollés and Gabriele Tedeschi

  Speaker: Gabriele Tedeschi, University of Bari
  Discussant: Marco Tedeschi, Università Politecnica delle Marche

13:20-14:50 Lunch Break

14:50 -15:30 SPONSORSHIP AND EFI AWARD 2024 – Chairs: Tiziano Vargiolu and Carlo Sgarra

Angelo Facchini - SoBigData

Giansimone Ghiottone - BPPB

15:30-16:45 PARALLEL SESSIONS

SESSION 16: OPTIMAL DECISIONS IN ENERGY MARKETS - Chair: Paolo Falbo – Aula Magna

- Title: Optimal management of a power storage device for a self-consumption group
  Authors: Almendra Alexandra Awerkin Vargas, Maria Elena De Giuli, Tiziano Vargiolu
  Speaker: Almendra Alexandra Awerkin Vargas, University of Padua

- Title: The MA price index for multi-period and multilateral comparisons of the electricity prices
  Authors: Ernesto Cassetta, Consuelo Rubina Nava and Maria Grazia Zoia
  Speaker: Consuelo Rubina Nava, University of Aosta Valley

- Title: Imperfect information and ESG disagreement: an ambiguous portfolio selection model
  Authors: Giorgio Bongermino, Silvia Romagnoli, and Pietro Rossi
  Speaker: Giorgio Bongermino, University of Bologna

- Title: Optimal purchase decision of an electric vehicle and optimal sizing of a photovoltaic and storage systems
  Authors: Paolo Falbo and Christian Sartori
  Speaker: Paolo Falbo, University of Brescia

- Title: On some properties of swing prices with convex ordering theory
  Author and speaker: Christian Yeo, Engie Global Markets and Sorbonne University

SESSION 17: ENERGY PRICE PREDICTION – Chair: Marta Biancardi – Room 1

- Title: Electricity Price Prediction Via Level Set
  Authors: Abhinav Das and Stephan Schlueter
  Speaker: Stephan Schlüter, Ulm University of Applied Sciences

- Title: Analysis and Prediction of Agricultural Commodity Prices: Challenges, Approaches, and Applications of Neural Networks
  Authors: Giacinto Angelo Sgarro, Antonio Vairo, Luca Grilli and Domenico Santoro
  Speaker: Giacinto Angelo Sgarro, University of Foggia

- Title: Predicting Commodity Prices: An Innovative Approach Using Artificial Intelligence
  Authors: Antonio Vairo, Giacinto Angelo Sgarro, Luca Grilli and Domenico Santoro
  Speaker: Antonio Vairo, University of Foggia

- Title: A Comprehensive Investigation of Deep Learning Models and
  External Factors for Brent Oil Price Forecasting
  Authors: Mohammed Alruqimi, Luca Di Persio
  Speaker: Mohammed Alruqimi, University of Verona

- Title: The Green Trilemma: Banking Stability, Energy Efficiency and Climate Risks at World Level

Authors: Massimo Arnone and Angelo Leogrande
Speaker: Massimo Arnone, University of Catania

16:45 – 17:15 CLOSING CEREMONY

End of Day 3

EFI9 Best Paper Prize - Candidates

Title: A Fuzzy Approach to Volumetric Risk Management in Solar Power Production - Beniamino Sartini – SESSION 2

Title: Optimal trading with constraints, market impact and signal: application to battery modelling - Nathan De Carvalho– SESSION 2

Title: Fast and General Simulation of Lévy-driven OU processes for Energy Derivatives - Pietro Manzoni – SESSION 3

Title: Risk valuation of quanto derivatives on temperature and electricity - Nerea Vadillo – SESSION 4

Title: Spillover effects between energy uncertainty and financial risk in the European banking sector- Maria Melania Povia – SESSION 5

Title: Women on boards: Catalysts of change in banks' fossil fuel divestment strategies - Giuseppe Rimo - SESSION 5

Title: Connectedness between energy and artificial intelligence and quantum computing - Alessia Palma - SESSION 6

Title: How electricity and natural gas prices affect financial systemic risk- Cosimo Paccione – SESSION 6

Title: Real-Time Electricity Pricing in Energy Communities: an AI-powered Bi-Level Approach - Luigi Gallo - SESSION 7

Title: Wind speed forecasting by a physics-inspired machine learning approach - Martina Zannotti – SESSION 13

Title: Combining predictive distributions of electricity prices. Does minimizing the CRPS lead to optimal decisions in day-ahead bidding? - Weronika Nitka – SESSION 14

Title: Systemic resilience of networked commodities - Raffaele Mattera– SESSION 14

Title: The puzzle of Carbon Allowance spread – Michele Azzone – SESSION 15

Title: Idiosyncratic and systematic spillovers through the renewable energy financial systems - Marco Tedeschi – SESSION 15