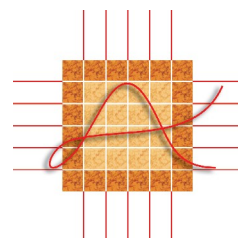


**ASSOCIAZIONE PER LA MATEMATICA
APPLICATA ALLE SCIENZE ECONOMICHE
E SOCIALI**



Padova, September 10-12, 2015

Scientific Program



Benvenuti!

We like to welcome you at the University of Padova for the 39th Annual Meeting of the Italian Association for Mathematics Applied to Economic and Social Sciences.

The conference proposes five plenary lectures, and more than 90 talks on Financial Mathematics, Decision Theory, Mathematics for Economics, Actuarial Mathematics, Game Theory, Optimization and Mathematical Economics.

We will remember some scholars who gave relevant contributions to AMASES and who are related with Padova:

Bruno de Finetti (taught in Padova Actuarial Mathematics and Probability, 1935-38);

Luciano Daboni (studied and graduated in Mathematics in Padova);

Mario Volpato (taught Probability in Padova, was president of Camera di Commercio di Padova).

A night lecture open to Padova citizens will be devoted to remember John Nash, who recently passed away, and his contribution to Game Theory.

We wish all participants a very fruitful meeting and hope that all have a pleasant stay in Padova.

The Organising Committee

Alessandra Buratto

Giorgia Callegaro

Martino Grasselli

Luca Grosset

Tiziano Vargiolu

Bruno Viscolani (Chair)

Thursday, September 10, 2015			
Bo'			
09:00 09:30	Registration		
09:30 10:00	Welcome – Opening Session <u>Aula Magna</u> Coordinator: B. Viscolani – President of Organizing Committee		
10:00 11:00	Plenary Lecture “B. de Finetti” <u>Aula Magna</u> Chair: A. Basile Prof. Jean-Marc Bonnisseau Differentiable Equilibrium Price with Non-differentiable Demand Functions		
11:00 11:20	Coffee break <u>Basilica</u>		
11:20 11:30	AMASES Award <u>Aula Magna</u> Chair: A. Basso		
11:30 11:50	Fiorin Lucio Quantized calibration in local volatility		
11:50 12:10	Gambaro Anna Maria Approximated pricing of swaptions in general interest rate models		
12:10 12:30	La Bua Gaetano A Hybrid SLV model with Multifactor Stochastic Volatility		
12:30 14:00	Lunch <u>Basilica</u>		
	Math. Economics 1 <u>Aula Magna</u> Chair: G. I. Bischi	Math. Finance 1 <u>Archivio Antico</u> Chair: A. Consiglio	Decision Theory 1 <u>Aula E</u> Chair: B. Vantaggi
14:00 14:20	Bischi Gian Italo Evolutionary binary games with memory	Ballotta Laura Quanto implied correlation in a multi-Lévy framework	Angilella Silvia Robust ordinal regression and stochastic multiobjective acceptability analysis in multiple criteria
14:20 14:40	Basso Antonella A joint use of BSC-DEA to measure the performance of museums	Colombo Christian Portfolio optimization with expectiles	Cavallo Bice Reaching and checking the \otimes -weak consistency
14:40 15:00	Riccardi Rossana Strategic gaming analysis for cement industry: a bilevel approach	Consiglio Andrea Designing guarantee options in defined contribution pension plans	Fedrizzi Michele A unifying functional approach for inconsistency indices of pairwise comparisons
15:00 15:20	Tramontana Fabio Global analysis of a duopoly model with heterogeneous firms	Mariani Francesca Some stochastic models of the liquidation problem	Vantaggi Barbara Decision under risk and partial knowledge: extensions of rational preferences

15:20 16:00	Coffee break <u>Basilica</u>		
16:00 17:00	Plenary Lecture <u>Aula Magna</u> Chair: E. Allevi Prof. Juan Enrique Martinez-Legaz DC programming: optimality, duality and applications		
	Math. Finance 2 <u>Aula Magna</u> Chair: P. Pellizzari	Math. Economics 2 <u>Archivio antico</u> Chair: F. Privileggi	Actuarial Math. 1 <u>Aula E</u> Chair: E. Vigna
17:00 17:20	Bellini Fabio Orlicz and Haezendonck-Govaerts risk measures: axiomatization and robustification	Pecora Nicolò Nonlinear dynamics of a Cournot duopoly game with differentiated products	Biancalana Davide An individual premium risk valuation in a non-life insurance: a quantile regression approach
17:20 17:40	Cretarola Alessandra The FS decomposition under restricted information and financial applications	Privileggi Fabio Endogenous economic growth with disembodied knowledge	Di Palo Cinzia The logical sustainability model for pension systems: state of art and perspectives
17:40 18:00	Muzzioli Silvia Pricing and forecasting performance of option implied trees and implied moments	Sbuelz Alessandro Kim and Omberg revisited: the duality approach	Vigna Elena A unisex stochastic mortality model to comply with EU Gender Directive
18:00 18:20	Pellizzari Paolo In whose best interest? An agent-based model of High Frequency Trading	Tolotti Marco Endogenous Growth & Technological Progress in a microfounded model of Innovation	Molent Andrea Pricing and hedging GLWB in the Heston and Black-Scholes with stochastic interest rate models

21:00 - 22.30 Conferenza aperta al pubblico

Chair: A. Buratto

Prof. Gianfranco Gambarelli

La Teoria dei Giochi, John Nash e gli altri "Nobel"

Sala Paladin, Comune di Padova

Friday, September 11, 2015
Torre Archimede & Vallisneri

	Math. Finance 3 <u>2BC60</u> Chair: M. Costabile	Math. Economics 3 <u>2AB40</u> Chair: G. Oggioni	Actuarial Math. 1 <u>2BC30</u> Chair: L. Picech	Math. Finance 4 <u>1AD100</u> Chair: G. Callegaro	Math. Economics 4 <u>1BC45</u> Chair: A. Agliari
09:00 09:20	Barro Diana Local volatility control to mitigate tail risk	Guerra Maria Letizia Flexible time series modelling based on fuzzy transform and quantile/expectile smoothing	Giancaterino C.G. GLM, GNM and GAM approaches on TPML pricing	Capotorti Andrea Fuzzy option prices with different sources of information smartly averaged	Agliari Anna Bifurcation mechanisms causing the appearance/disappearance of closed invariant curves
09:20 09:40	Bernardi Mauro Risk measures in a Skew-Normal GARCH framework	Fano Shira Dual labor markets and firm productivity	Granito Ivan Allocation of SCR according standard formula: an application for risk appetite	Ortobelli Sergio Financial applications of different conditional expectation estimators	De Giovanni Pietro Product cannibalization in green marketing channels and the effect of advertising
09:40 10:00	Costabile Massimo A shifted tree for efficient evaluation of options with fixed dividends	Oggioni Giorgia Evaluating the effect of environmental regulations on a closed-loop supply chain network	Kaucic Massimiliano A multi-objective optimization approach to non-life insurance portfolios with chance constraints	Prosdocimi Cecilia Optimal portfolio choice in a delayed factor model	Faggian Silvia A Ricardian model of forestry
10:00 10:20	Pignotti Michele Intrinsic Taylor formula for Kolmogorov-type homogeneous groups	Pisciella Paolo A Demand Side Management model for load scheduling in healthcare facilities	Picech Liviana The HGLM approach to claims reserving with diagonal effects	Recchioni Maria C. Some explicit formulae for the Stein-Stein stochastic volatility model	Galeotti Marcello Environmental pollution as engine of (welfare-reducing) industrialization
10:20 10:40	Spangaro Alice Efficient derivatives evaluation under a jump-diffusion process	Scalzo Vincenzo Aggregation rules in fuzzy framework: remarks on impossibility and possibility results		Santangelo Alberto Measuring portfolio diversification based on optimized uncorrelated factors	Gardini Laura A simplified Model of Credit Cycles with Good and Bad Projects and bifurcations
10:40 11:20	Coffee break <u>Aula Studio</u>				
11:20 12:20	Plenary Lecture <u>Aula Magna Vallisneri</u> Chair: B. Viscolani Prof. Michèle Breton Efficient numerical approach for the evaluation of counterparty risk				
12:20 14:00	Lunch <u>Aula Studio</u>				

	Math. Finance 5 <u>2BC60</u> Chair: D. Marazzina	Math. Economics 5 <u>2AB40</u> Chair: B. Venturi	Game Theory 1 <u>2BC30</u> Chair: M. Li Calzi	Optimization 1 <u>1AD100</u> Chair: M. Bertocchi	Econometric evidence concerning financial markets' integration <u>1BC45</u> Chair: M. Caporin
14:00 14:20	Fanelli Viviana Pricing a swap on Italian spark spread in the presence of counterparty credit risk	Gerotto Luca Unemployment expectations: an Agent-based Model with education	Benati Stefano An index of Power for voting games on a linear political space	Bertocchi Marida Stochastic versus robust optimization for a transportation problem	Baldan Cinzia A quantitative model to articulate the banking risk appetite framework
14:20 14:40	Marazzina Daniele Counterparty credit risk measurement: dependence effects, mitigating clauses and gap risk	Moro Alessandro Why are contemporary political revolutions leaderless? An agent-based explanation	De Marco Giuseppe Ambiguous games without a state space and full rationality	Bonenti Francesca A general nonconvex multivaluedness principle	Caporin Massimiliano The impact of network connectivity on factor exposures, asset pricing and portfolio diversification
14:40 15:00	Oliva Immacolata The challenging CCR evaluation problem: the BLT approach for some Exotic Options	Venturi Beatrice Bifurcations and sunspots in continuous time optimal models with externalities	Li Calzi Marco Target-based solutions for Nash bargaining	Corrente Salvatore Using Choquet integral as preference model in interactive evolutionary multiobjective optimization	Donadelli Michael Measuring integration: lessons from the correlation
15:00 15:40	Coffee break <u>Aula Studio</u>				
15:40 16:40	Plenary Lecture <u>Aula Magna Vallisneri</u> Chair: L. Gardini Prof. Kiminori Matsuyama Synchronization of Innovation Cycles				
17:00 19:00	AMASES Assembly <u>Aula Magna Vallisneri</u>				
21:00	Social Dinner <u>Ristorante Zairo</u> Prato della Valle, 51 Telefono 049 663803				

Saturday, September 12, 2015
Torre Archimede

09:00 09:30	Ricordo di Mario Volpato <u>Aula 1A150</u> Chair: B. Viscolani Prof. G. Castellani, Prof. F. Giannessi				
09:30 10:30	Plenary Lecture "M. Volpato" <u>Aula 1A150</u> Chair: F. Cacciafesta Prof. Wolfgang Runggaldier Interest rate modeling: post-crisis challenges and approaches				
10:30 11:10	Coffee break <u>Aula Studio</u>				
	Math. Finance 6 <u>2BC60</u> Chair: C. Fontana	Math. Economics 6 <u>2AB40</u> Chair: M. Sodini	Game Theory 2 <u>2BC30</u> Chair: G. Gambarelli	Math. Finance 7 <u>1AD100</u> Chair: T. Vargiolu	Math. Economics 7 <u>1BC45</u> Chair: L. Fatone
11:10 11:30	Colaneri Katia An optimal liquidation problem under partial information	Bignami Fernando A duopoly Cournot model with delayed expectations	Radi Davide Evolutionary competition among heuristics in oligopoly games	Corbetta Jacopo General smile asymptotics with bounded maturity	Farina Gianluca Systemic risk attribution in EU area
11:30 11:50	Corazza Marco Q-Learning vs SARSA: comparing two intelligent stochastic control approaches for financial trading	Manzi Maddalena Spatial copula approach to extreme value data	Merlone Ugo Heterogeneous population in binary choices with externalities	Dindo Pietro Survival in speculative markets	Fatone Lorella Systemic risk governance in two dynamical models of a banking system via stochastic optimal control
11:50 12:10	Donadio Jessica Asset allocation to prevent unexpected large losses in an EVT framework	Zedda Stefano Assessing risk contributions for European large banks: a leave-one-out approach	Palestini Arsen A graph-based approach to inequality assessment	Pellegrini Gregorio Polynomial Chaos Expansion approach to interest rate models	Pelizzari Cristian Hedging the risk of renewable energy sources in electricity production
12:10 12:30	Fontana Claudio Arbitrage profits and non-equivalent beliefs	Sodini Mauro Chaos in duopoly pricing: a re-examination with time delays	Pansera Bruno A. A dynamic game on Green Supply Chain Management	Trivellato Barbara Power utility maximization problems under partial information	Rania Francesco Existence of competitive equilibria in production economies: a quasi-variational approach
12:30 13:00	Closing Ceremony <u>Aula 1A-150</u>				

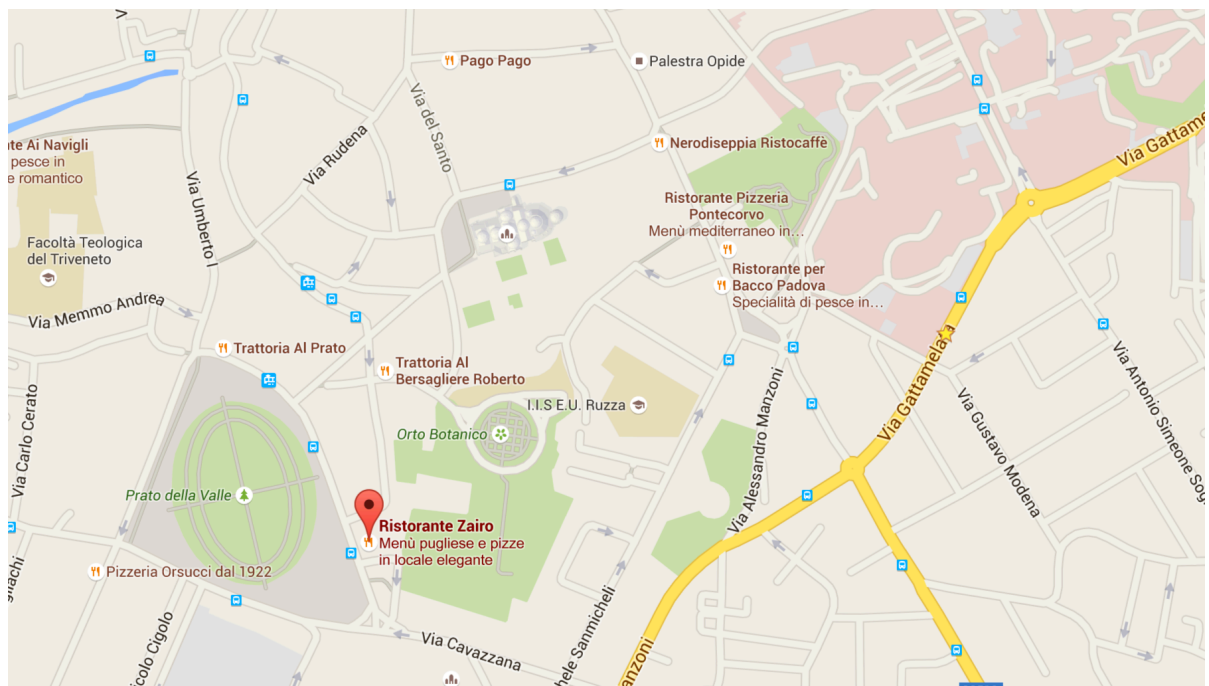
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In Torre Archimede the **eduroam** service is available and we strongly encourage all participants to use their account. Alternatively, you may use a meeting guest account:

User: AMASES2015

Password: PD-Ams015

Maps



Visite guidate a Palazzo Bo

Palazzo Bo, sede principale dell'Università di Padova, è situato nel centro storico della città. La visita guidata classica di **Palazzo Bo** comprende il Teatro Anatomico e, se non occupate da eventi o attività istituzionali, l'Aula Magna Galileo Galilei, la Sala dei Quaranta e la Sala di Lauree di Medicina.

Ogni turno di visita prevede la partecipazione massima di 35 persone. Le lingue utilizzate sono l'italiano e una lingua straniera (scelta dalla guida di turno in base alla maggioranza dei turisti presenti).

Le visite guidate, della durata di 45 minuti, si svolgono nel pomeriggio di ogni lunedì, mercoledì e venerdì, e nella mattinata di ogni martedì e giovedì.

Orario visite

Giovedì: 9.15 - 10.15 - 11.15 - 15.15 - 16.15 - 17.15

Venerdì: 15.15 - 16.15 - 17.15

Prezzi

Il prezzo di ingresso è comprensivo di visita guidata.

Individuale adulti: € 5.00

Vendita biglietti: 15 minuti prima dell'inizio del turno di visita presso la biglietteria nel Cortile Nuovo del Palazzo del Bo (atrio del bar).

Sponsor

