International Fintech Research Conference

Finance, technology, methodologies

Politecnico di Milano — Dipartimento di Matematica

Via Bonardi, 9 - Building 14 “Nave” - 7th floor - Conference Room

Program

27th October 2022

9.00 Registration

9.15 Welcome

9.30 Session I

Emanuele Lavagnoli	Calibrating FBSDEs driven models in Finance via NNs
Andrea Molent	Computing XVA for American basket derivatives by Machine Learning techniques
Marco Bianchetti, Marco Scaringi	Learning Market Data Anomalies

10.30 Coffee Break

11.00 **Petros Dellaportas,** UCL-London, *“Reservoir Computing for Macroeconomic Forecasing with Mixed Frequency Data”*

12.00 Session II

Michele Azzone	Evaluation of sight deposits and central bank digital currency.
Matteo Brachetta	Dynamic adoption of CBDC in a stochastic game.
Mehmet Sahiner	Tracing the technological advance trajectory in Financial Technology (FinTech): A patent-based approach

13.00 Lunch

14.30 **Mario Wuethrich,** ETH-Zurich, *“Discrimination-Free Insurance Pricing”*

15.30 Coffee Break

16.00 Session III (end 17.40)

Luca Gambarelli	Hedging effectiveness of cryptocurrencies in the European stock market
Marco Patacca	Cryptocurrencies connections in financial markets
Milad Dehghani	What is in it for current users and potential users of cryptocurrency? A store of value or a method for money exchanges
Federico Cortese	What Drives Cryptocurrency Returns? A Statistical Sparse Jump Model Approach
Ioannis Moutzouris	Blockchain Technology and Loan Monitoring

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9.30 Session IV

Emanuele Mario Parisi — The Metaverse Hype: Assessment on the correlation within the Metaverse realm.

Lorenzo Schoenleber — Manoeuvring and Investing in Yield Farms

Paolo Pagnottoni — Multidimensional Financial Connectedness

10.30 Coffee Break

11.00 **Leonardo Gambacorta,** Bank of International Settlements, “*Big techs, QR code payments and financial inclusion”*

12.00 Session IV

Salvatore Scognamiglio — Q uantile Mortality Modelling of Multiple Populations via Neural Networks

Branka Hadji Misheva — A Time Series Approach to Explainability for Neural Nets with Applications to Risk-Management and Fraud Detection

Alessandro Spelta — Wasserstein barycenters for link prediction in temporal networks

13.00 Lunch

14.30 **David Yermack,** Stern Business School, New York University, *“Crypto meets Wall Street: publicly traded mining stocks in the U.S. market*”

15.30 Coffee Break

16.00 Session VI

Arianna Agosto — How to combine ESG scores

Gabriele Sbaiz — A hybrid level-based learning swarm optimizer for portfolio allocation models with ESG rating

Emanuela Raffinetti — Measuring Fairness in Credit Scoring

17.00 Conclusion

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