

Financial and energy markets

Modeling and simulation

Cagliari, June 20-22 2019

Tentative program

Thursday 20 (Auditorium Banco di Sardegna)	
14.30 - 15.30	Registration
15.30 – 16.00	Welcome and opening remarks - Maria Del Zompo (University Rector) - Aldo Pavan (Department Head) - TBA (Fondazione di Sardegna) -
16.00 - 18.00	Roundtable on “The role of modeling within the banking and financial system regulation and policy in the EU” Chair: Stefano Zedda Matteo Salto (European Commission – DG ECFIN) Kristian Kjeldsen (Single Resolution Board) Giuseppe Della Corte (Banca d’Italia) Antonio Angelo Arru (Banco di Sardegna) Francesco Vallascas (Leeds University)

Friday 21 (Aula Magna Palazzo Baffi)	
9.30 - 11.00	Finance session 1
	Amar Bhide , <i>Making Economics More Useful: How Technological Pluralism Could Help</i>
	Patrick Beissner , Qian Lin, Frank Riedel, <i>Dynamically Consistent Alpha–Maxmin Expected Utility</i>
	Linda Ponta , Silvano Cincotti <i>Artificial financial markets: An agent-based approach</i>
11.00 - 11.30	Coffee break
11.30 - 12.10	Invited speaker: Giovanni Barone Adesi (Università della Svizzera Italiana)
12.10 - 13.00	Finance session 2
	Luana Miggiano, Michele Patanè , Stefano Zedda,

	<i>The importance of direct lending activity for banking systems stability</i>
	Paolo Giudici, Gloria Polinesi <i>Robot advisory asset allocation through network models</i>
13.00 – 13.30	Invited speaker: Giuseppe Della Corte (Banca d'Italia)
13.30 - 15.00	Lunch
15.00 - 15.40	Invited speaker: Guglielmo D'Amico (Università di Chieti-Pescara) <i>Financial Volumes and their relation with returns and durations: a semi-Markov approach.</i>
15.40 - 16.20	Invited speaker: Mario Toscano (BPER group)
16.20 – 16.40	Coffee break
16.40 – 18.30	Energy session 1
	G. D'Amico, F. Petroni, R. Sobolewski, B. Di Basilio <i>Optimal quantities of energy produced by a dispatchable energy source to hedge wind power variability</i>
	Gianni Celli, Emilio Ghiani, Nicola Natale, Susanna Mocci, Fabrizio Pilo, Giuditta Pisano, Simona Ruggeri, Gian Giuseppe Soma , Matteo Troncia <i>Local and system service market models for reducing power system operation costs</i>
	Stefano Zedda <i>Portfolio strategies for renewable energy share maximization</i>
20.00	Networking dinner

Saturday 22 (Aula Magna Palazzo Baffi)	
9.00 - 10.00	Invited speaker: Rafal Weron (Wroclaw University of Science and Technology)
10.00 - 10.30	Coffee break
10.30 - 12.30	Energy session 2
	Giovanni Masala , Stefano Zedda <i>Price spikes in the electricity markets: how and why</i>
	Guglielmo D'Amico, Laura Casula , Giovanni Masala, Filippo Petroni <i>Performance estimation of a wind farm with a copula dependence structure</i>
	Domenico De Giovanni, Elena Iakimova <i>Energy portfolio</i>
12.30 - 13.00	Closing remarks
13.00 - 14.30	Lunch

Scientific committee:

Giovanni Barone Adesi	Università della Svizzera Italiana
Guglielmo D'Amico	Università di Chieti-Pescara
Paolo Giudici	Università di Pavia
Alessio Moro	Università di Cagliari
Giacomo Nocera	Audencia Business school, Nantes
Fabrizio Pilo	Università di Cagliari
Andrea Resti	Università Bocconi
H. Eugene Stanley	Boston University, USA
Stefano Usai	Università di Cagliari
Francesco Vallascas	University of Leeds
Rafal Weron	Wroclaw University of Science and Technology, Poland

Organizing committee:

Stefano Zedda	Università di Cagliari, Italy
Giovanni Masala	Università di Cagliari, Italy
Laura Casula	Università di Cagliari, Italy
Marco Micocci	Università di Cagliari, Italy
Michele Patanè	Università di Siena, Italy
Filippo Petroni	Università delle Marche, Ancona, Italy
Giuditta Pisano	Università di Cagliari, Italy
Simone Sbaraglia	Università di Cagliari, Italy