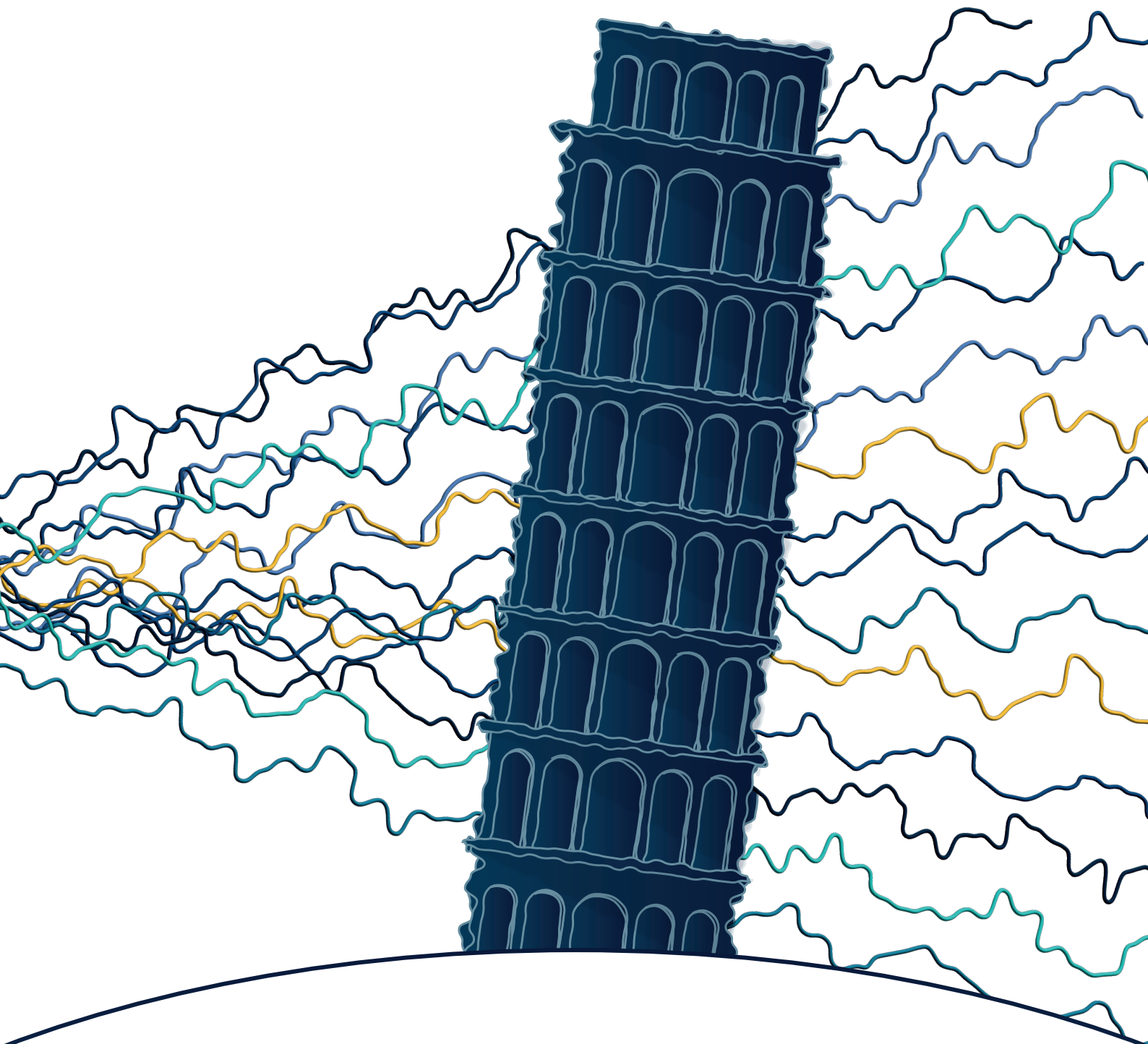


FULL  
**PROGRAM**



MEETING ON  
**QUANT**  
FINANCE  
  
2 0 2 4

POLO DIDATTICO  
DELLE PIAGGE  
**MAY 6~8**  
**PISA, ITALY**

[mqf24pisa.sciencesconf.org](http://mqf24pisa.sciencesconf.org)



**MEETING ON QUANT FINANCE**  
POLO DIDATTICO DELLE PIAGGE - MAY 6~8 PISA, ITALY

**Monday, 6 May 2024**

Venue: Aula Magna Polo Piagge, Via Giacomo Matteotti, 11, 56124 Pisa PI

---

---

10:30–11:00	<b>Registration</b>
11:00–11:20	<b>Welcome address</b>
11:20–11:55	<b>S. Pulido</b> Polynomial Volterra processes
11:55–12:30	<b>S. Scotti</b> Parsimonious SPX and VIX calibration using (rough) stochastic volatility with jump clusters
12:30–14:00	Lunch break
14:00–14:35	<b>M. Pontier</b> Existence and regularity of law density of a pair diffusion-running maximum
14:35–15:10	<b>A. Roch</b> Dichotomy for Lévy-type dividends and capital problems
15:10–15:40	Tea break
15:40–16:15	<b>A. Lotz</b> A Sparsity test for Multivariate Hawkes Processes
16:15–16:50	<b>D. Radi</b> Pricing Climate Change Risks: CAPM with Self-excited jumps

---

---

**Tuesday, 7 May 2024**

Venue: Aula Magna Polo Piagge, Via Giacomo Matteotti, 11, 56124 Pisa PI

---



---

9:00–9:35	<b>G. Bernis</b> Clustering Effects for Derivative Pricing: Application to Interest Rates
9:35–10:10	<b>B. Ongarato</b> Semi-static variance-optimal hedging with self-exciting jumps
10:10–10:45	<b>A. Houssard</b> Fly to Quality, Wait and Then Walk Back
10:45–11:20	Coffee break
11:20–11:55	<b>J. Lelong</b> Hedging Bermudan options with the dual representation
11:55–12:30	<b>R. Galeeva</b> Yet Another Closed Form Approximation of Spread Option Value and Greeks: Sector Formula
12:30–14:00	Lunch break
14:00–14:35	<b>C. Sgarra</b> Guaranteed Minimum Maturity Benefits in a Self-Exciting Stochastic Mortality Model: Pricing, Estimation and Calibration
14:35–15:10	<b>P. Aubert</b> Solving stochastic control problems with reinforcement learning
15:10–15:45	<b>J.-F. Renaud</b> Optimal dividends with a SNLP subject to a level-dependent intensity of ruin
15:45–16:15	Tea break
16:15–17:45	Round table: <b>Perspectives on Quant Finance</b> Old and new issues for banks, insurers, supervision and research jointly organised with Starting Finance Club Pisa
18:15	Departure to Viareggio by bus meeting point at Polo Piagge Bus at the corner Via Giacomo Matteotti with Lungarno
19:30	Conference Dinner at Principino Eventi Viale Guglielmo Marconi, 130, Viareggio
23:00	Return to Pisa

---



---

**Wednesday, 8 May 2023**

Venue: Aula Magna Polo Piagge, Via Giacomo Matteotti, 11, 56124 Pisa PI

---



---

9:30–10:05	<b>H. Pham</b> Opinion dynamics in communities with major influencers and implicit social influence via mean-field approximation
10:05–10:40	<b>Y. Hafsi</b> Uncovering Market Disorder and Liquidity Trends Detection
10:40–11:20	Coffee break
11:20–11:55	<b>C. Benezet</b> Learning conditional distributions on continuous spaces
11:55–12:30	<b>R. Brignone</b> Unified moment based simulation of multivariate polynomial processes and applications in financial engineering
12:40–14:00	Lunch break
14:00–14:35	<b>B. Gourion</b> The Continuous Forward Market (CFM) rate model
14:35–15:10	<b>M. Azzone</b> Is (independent) subordination relevant in option pricing?
15:10–15:30	Closure
<hr/>	
17:30:–18:30	Visit of the collection of Gipsoteca di Arte Antica Church of S. Paolo all’Orto, Pisa

---



---

# SPONSORSHIP AND PATRONAGE:

