

ALUMNI REUNION

QUANTITATIVE FINANCE 2023



3 JUNE 2023

Event Schedule

09:00 - 09:30 - Welcome Chit-Chat
Coffee and Registration
09:30 - 10:00 - Opening and
Institutional Greetings
10:00 - 10:30 - QF: Historical
memories from the beginning
10:30 - 11:00 - International
Perspectives: Intensive Programme
and EU Projects
11:00 - 11:30 - Steering Committee
and the increasing role of industries

11:30 - 12:00 - QF Alumni: from QFridays
to the placement and beyond
12:30 - 14:00 - Networking Lunch
14:00 - 14:30 - Quantitative Finance:
historical overview and new challenges
14:30 - 16:00 - From QF to the Scientific
Research
16:00 - 16:30 - Tea & coffee Break
16:30 - 18:00 - Thematic Focus Groups
20:00 - Evening Buffet Dinner in
Palazzo Poggi - Networking and music

AGENDA OF THE DAY

9.00-9.30 Welcome Chit-Chat Coffee and Registration

9.30-9.45 Opening and Institutional Greetings

Silvia Romagnoli, Programme Director QF, UNIBO governance representatives and Carlo Trivisano Direttore STAT will welcome and introduced the Reunion

10.00-10.30 QF: Historical memories from the beginning

Umberto Cherubini, Full Professor of Mathematics for Economic, Financial and Actuarial Applications at the Univeristy of Bologna

10.30-11.00 International Perspectives: Intensive Programme and EU Projects

Speakers:

- Ewa Dziwok, Associate Professor University of Economics in Katowice, Programme Director Quantitative Asset and Risk Management
- Andrea Mazzon, Lecturer in Financial Mathematics, Ludwig Maximilians Universität (LMU), Munich
- Silvia Romagnoli, Full Professor, Director of Second Cycle Degree in Quantitative Finance; Università di Bologna

11.00-11.30 Steering Committee and the increasing role of industries

Pietro Rossi (Prometeia), Luca Fiammengo (Prometeia), Diego Giovannini (Intesa Sanpaolo)

11.30-12.30 QF Alumni: from QFridays to the placement and beyond

Viktoria Egorova (EGO), Domenico Marrasso (EQT Group), Alberto Zanon (Back of America), Francesca Lotti (MedioBanca)

12.30-14.00 Lunch, networking and chat

14.00-14.30 Quantitative Finance: historical overview and new challenges - Inspirational talk from one of the big names of QF

Guest Speaker

Helyette Geman, Professor of Mathematical Finance, Birkbeck, University of London & Johns Hopkins University

14.30-16.00 From QF to the Scientific Research

Amia Santini (Università di Bologna), Fabio Baschetti (SNS), Sasha Lauria (Università di Bologna), Ivan Sangiorgi, Marco Massa, Matteo Corsi, Sebastiano Grassi,

16.00-16.30 Tea & coffee Break

THEMATIC FOCUS GROUPS

16.30-18.00 Pricing Focus Group - AULA 22

16.30-18.00 Risk Management Focus Group - AULA 11

16.00-18.00 Insurance Focus group - AULA 12

16.30-18.00 Big Data and Machine Learning Focus Group - AULA 21

16.30-18.00 Green Finance Focus Group -AULA Magna

18.00 - 18.15 Closure of the Daily session

20.00 Evening Buffet Dinner in Palazzo Poggi

Networking Dinner and music in the evocative Cortile d'Ercole in Palazzo Poggi in the heart of University of Bologna