

Workshop on Modeling and Valuation of Financial Instruments for Climate and Energy Risk Mitigation

February 20, 2024, 10:00 AM - 6:00 PM

This workshop will explore advanced mathematical models and quantitative methods for assessing climate and energy risks. Key topics include, but are not limited to, the development and validation of innovative models for the dynamics of energy assets and weather-related variables and indices. These models aim to comprehensively account for significant sources of uncertainty, their dependence structures, and, where applicable, relevant climate and environmental factors. Additionally, the workshop will focus on designing efficient mathematical models and numerical methods for valuing energy and weather derivatives. It is organized as part of a funded PRIN2022 project, fostering collaboration among three scientific units at the University of Bologna, the University of Perugia, and the Parthenope University of Naples.

Speakers:

Benedetta Amicizia (University of Bologna)
Adriano Bellinva (University of Modena and Reggio Emilia)
Luca Vincenzo Ballestra (University of Bologna)
Maria Carannante (Parthenope University of Naples)
Umberto Cherubini (University of Bologna)
Chiara Guardasoni (University of Parma)
Zelda Marino (Parthenope University of Naples)
Giovanni Rabitti (Heriot-Watt University)
Francesco Scalone (University of Bologna)
Amia Santini (University of Bologna)

Location

Rimini Campus, Alma Mater Studiorum University of Bologna: Room Teatini 1 and Room Navigare 4

Organizers

Luca Vincenzo Ballestra (University of Bologna)
Maria Letizia Guerra (University of Bologna)
Gianna Figà Talamanca (University of Perugia)
Alessandra Cretarola (University of Chieti-Pescara)
Marco Patacca (University of Perugia)
Stefania Corsaro (Parthenope University of Naples),
Zelda Marino (Parthenope University of Naples)
Salvatore Scognamiglio (Parthenope University of Naples)

Registration

The event is free. To register, send an email to: luca.ballestra@unibo.it

Contacts

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