Friday, October 16th, 2026 - 2:00 PM

Laboratorio Spinelli, V floor, Faculty of Economics
Via del Castro Laurenziano 9, Roma

PHD Progress Workshop 2026

PhD Programme in Models for Economics, Territory and Finance
Applied Mathematics and Statistics
MEMOTEF Department, Sapienza University of Rome

Book of Astracts

Openings & Greetings

2:00 - 2:10 **Prof. Claudia Ceci** ..... Welcome

First year candidates (15 minutes)

2:10 - 2:25 Martina **Del Vecchio** ..... Hidden Markov Quantile Regression Forests with an application to Bitcoin transactions

2:25 - 2:40 Gianvittore **Di Fazio** ..... The Solvency II Review: Reform of the European Insurance Prudential Framework

2:40 - 2:55 Emanuele **Masillo** ..... Bayesian Computation of Copula-based Multivariate Models with an Application to Doping Detection

Second year candidates (20 minutes)

2:55 - 3:15 Simone **Cuonzo** ..... Online Tail-Specific Predictive Validity via Conformal Inference

3:15 - 3:35 Edoardo **Pandolfo** ..... Online Modeling University Outcomes: A Hidden Markov Model Approach

3:35 - 3:55 Gaia **Pescosolido** ..... Optimal Self-Protection and Moral Hazard in a CIR Risk Model

3:55 - 4:15 Luca **Semerari** ..... Optimal Public Debt Management under Jump-Diffusion Dynamics with Multidimensional Stochastic Risk Factors

4:15 - 4:35 Giacomo **Zarfati** ..... Climate-Driven Financial Risk and Optimal Portfolio Choice with Temperature-Linked Derivatives

Coffe Break (15 minutes)

Third year candidates (25 minutes)

4:50 - 5:15 Francesco **Ciliberti** ..... A Machine Learning Approach to Withdrawal and Repricing Dynamics of Non-Maturing Deposits

5:15 - 5:40 Davide **Feleppa** ..... Optimal Decisions for Hedging Emerging Risks in Financial and Insurance Markets

5:40 - 6:05 Luca **Palmacci** ..... Reliability of Machine-Learning Outputs for Financial Decisions

Scientific Board:
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