		10 June 2021	
	08:50	*Introduction*	
Session 1	09:00	Stefano Polo, Roberto Daluiso, Emanuele Nastasi and Andrea Pallavicini	Reinforcement Learning for Options on Target Volatility Funds
	09:25	Edoardo Vittori, Michele Trapletti and Marcello Restelli	Option Hedging with Risk Averse Reinforcement Learning
	09:50	Carlo Sala, Tristan Cazenave and Timothee Sohm-Queron	Neural Network for Volatility Surfaces under Convex Constraint
Break	10:15		
Invited	10:30	ASTE	Deep learning the limit order book: what machines can learn and what can we learn from them?
Session 2	11:30	Riccardo Aiolfi, Nicola Moreni, Marco Bianchetti, Marco Scaringi and Filippo Fogliani	Learning Bermudans
	11:55	Pietro Rossi, Marco Bianchetti, Giovanni Amici, Alessio Peroni, Federico Brina and Matteo Mezzetti	Learning Derivatives Without Calibration
	12:20	Roberto Daluiso, Emanuele Nastasi, Andrea Pallavicini and Giulio Sartorelli	Pricing Swing Options by Reinforcement Learning
Lunch	12:45		
Invited	14:00	SERMPINIS	Functional False Discovery Rate in Mutual Fund Performance
Session 3	15:00	Fabio Verona and Gonçalo Faria	Frequency-domain information for active portfolio management
	15:25	Edoardo Vittori, Amarildo Likmeta and Marcello Restelli	Monte Carlo Tree Search for Trading and Hedging
	15:50	Karoline Bax, Özge Sahin, Claudia Czado and Sandra Paterlini	ESG, Risk and dependence: an empirical investigation
Break	16:15		
Session 4	16:45	Paul Hager, Christian Bayer, Sebastian Riedel and John Schoenmakers	Optimal Stopping with Signatures
	17:10	Niklas Bussmann, Roman Enzmann, Paolo Giudici and Emanuela Raffinetti	An extension of the Shapley-Lorenz decomposition to risk management
	17:35	Angela De Martiis, Thomas Heil and Franziska Peter	Are you a Zombie? A Supervised Learning Method to Classify Unviable Firms and Identify the Determinants
	18:00	Martino Bernasconi de Luca, Edoardo Vittori, Francesco Trovò and Marcello Restelli	Dealer Markets: a Reinforcement Learning Mean Field Approach

		11 June 2021	
Session 5	09:00	Francesco Colasanto, Luca Grilli, Domenico Santoro and Giovanni Villani	Fine-tuned AlBERTo for Stock Price Prediction: a Gibbs Sampling Approach
	09:25	Luca Barbaglia, Sergio Consoli and Sebastiano Manzan	Nowcasting the economy with news during the pandemic
	09:50	Lucia Alessi, Eric Ghysels, Marco Petracco and Zhe Wang	Bitcoin and News Around the World in Twenty-Six Languages
Break	10:15		
Invited	10:30	BORGONOVO	Interpretability and Explainability Methods: Can They Help Financial Machine Learning?
Session 6	11:30	Damiano Brigo, Xiaoshan Huang, Andrea Pallavicini and Haitz Saez de Ocariz Borde	Interpretability in deep learning for finance: a case study for the Heston model
	11:55	Leandro Sánchez-Betancourt, Álvaro Cartea and Imanol Perez Aribas	Optimal Execution of Foreign Securities: A Double-Execution Problem with Signatures and Machine Learning
	12:20	Giovanni Rabitti, Emanuele Borgonovo and Elmar Plischke	Higher order Shapley effects for global sensitivity analysis of extremes
Lunch	12:45		
Invited	14:00	MARCUCCI	Using Twitter for Macroeconomic Indicators
Session 7	15:00	Piotr Wójcik and Bedil Karimov	Identification of scams in Initial Coin Offerings with machine learning
	15:25	Alessandro Bitetto, Paola Cerchiello, Stefano Filomeni, Alessandra Tanda and Barbara Tarantino	Machine Learning and Credit Risk: Empirical Evidence from SMEs
	15:50	Ajit Desai and James Chapman	Macroeconomic Predictions using Payments Data and Machine Learning
Break	16:15		
Session 8	16:45	Emilio Barucci, Michele Bonollo, Federico Poli and Edit Rroji	A machine learning algorithm for stock picking built on information based outliers
	17:10	Luca Sitzia, Roberto Baccaglini, Vittorio Malacchia and Federico Cozzi	A Neural Network Approach for the Estimation of Mortgage Prepayment Rates
	17:35	Michele Azzone, Roberto Baviera and Pietro Manzoni	Neural Network Middle-Term Probabilistic Forecasting of Daily and hourly Power Consumption
	18:00	Michele Azzone, Emilio Barucci, Giancarlo Giuffra and Daniele Marazzina	A Machine Learning Model for Lapse Prediction in Life Insurance Contracts