**New Frontiers in Risk Management**

12 Aprile 2024

**9:00 Apertura dei lavori**

Giovanna Jona Lasinio, Direttore del Dipartimento di Scienze Statistiche  
Giuseppe Ciccarone, Prorettore Vicario, Sapienza Università di Roma

**Session 1 Risk Management Models**

9:30-9:50 Luca Passalacqua, Neural Networks and interpretability  
9:50-10:10 Fulvio De Santis, On the distribution of the risk function induced by a prior  
10:10-10:30 Roberto Rocci, Functional clustering of NPLs recovery curves  
10:30-10:50 Giovanna Jona Lasinio, Statistical Models for Environmental Risk Assessments

**10:50-11:20 Coffee break**

**Session 2 Environmental Risk and Sustainability**

11:20-11:40 Rita D’Ecclesia, Kevyn Stefanelli, Corporate Returns and ESG risks  
11:40-12:00 Susanna Levantesi, Measuring Business Impacts on the Sustainability of European-Listed Firms: a machine learning approach  
12:00-12:20 Marcello Minenna, Understanding the greenium using a quantitative approach  
12:20-12:40 Roy Cerqueti, Ecosystems: methods and risk management models  
12:40-13:00 Fabio Baione, Managing Catastrophic Risk in Agriculture

**13:00-14:00 Lunch Break**

**Session 3 Risk Management in Banking and Insurance**

14:00-14:20 Valeria D’Amato, Frailty-based unbiased mortality projections for an effective longevity risk transfer  
14:20-14:40 Federico Butera, Banca del Fucino, Banking risk management  
14:40-15:00 Marco Micocci, Pension and health funds risk management  
15:00-15:20 Paolo De Angelis, A risk-based model for the replacement rate evaluation in a defined contribution pension scheme  
15:20-15:40 Dario Focarelli, ANIA, The impact of longevity and population aging on insurance demand

**15:40 -16:00 Coffee Break**

**Session 4 Risk Management in Finance**

16:00-16:20 Giulia Rotundo, The role of incomplete information in financial networks  
16:20-16:40 Giacomo Morelli, Liquidity Risk  
16:40-17:00 Barbara Rogo, Pricing and hedging contingent claims by entropy segmentation and Fenchel duality  
17:00-17:20 Davide Biancalana, Beta Binomial GAMLSS for the estimate of surrender rates

**17:30 - Chiusura dei lavori**

Aula 1, Edificio CU002, P.le Aldo Moro 5