

<b>Wednesday September 14, 2016</b>			
16:00 - 19:30	<b>Registration (Room 8 2nd floor)</b>		
<b>Thursday September 15, 2016</b>			
9.00-9.30	<b>Registration (Room 8 2nd floor)</b>		
9.30-10.00	<b>Opening Session (Auditorium 2nd floor)</b>		
	Salvatore Greco and Benedetto Matarazzo (Presidents of the organizing committee)		
	Giacomo Pignataro (Rector of the University of Catania)		
	Michela Cavallaro (Director of the Department of Economics and Business)		
	Achille Basile (AMASES President)		
PL-TH-10:00-11:00	<b>Plenary lecture Roman Słowiński (Chair: Salvatore Greco) Auditorium</b>		
	<b>Robust decisions under risk &amp; uncertainty</b>		
11.00-11.30	<b>Coffee Break</b>		
11.30-13.00	<b>AMASES Award (Chair: Antonella Basso) Auditorium (2nd floor)</b>		
AMASES-AW	57	Credit Benchmarking, Risk Premium Adjustment Factors, and Credit Solvency Capital Requirement. A Recovery Based Approach	Jeremy Allali, Mohamed Majri and Olivier Le Courtois
	38	A Dynamic Private Property Resource Game with Asymmetric Firms	Michele Bisceglia and Luca Grilli
	42	Weak time-derivatives and no arbitrage pricing	Massimo Marinacci and Federico Severino
	133	Riesz Spaces: Aggregation of Pairwise Comparison Matrices and Arrow's Conditions	Bice Cavallo, Gaetano Vitale, Livia D'Apuzzo
13.00-14.00	<b>Lunch</b>		
14.00-15.30	<b>Parallel sessions</b>		
TH1-14:00-15:30	<b>Dependence and Copula Models for Finance and Insurance 1 (Chair: Fabrizio Durante) Room 5 (2nd floor)</b>		
	45	Conditional Value-at-Risk through copulas	Fabrizio Durante
	51	Modeling simultaneous credit events: applications to the European banking system	Sabrina Mulinacci
	114	Effects of Diversification and Capital Buffers on the EU Sovereign Network	Margherita Giuzio, Ben Craig and Sandra Paterlini
TH2-14:00-15:30	<b>Energy, Environment and Sustainability 1 (Chair: Rossana Riccardi) Room 3 (2nd floor)</b>		
	29	Water pollution in wastewater treatment plants: an efficiency analysis with undesirable output	Laura Carosi, Giovanna D'Inverno, Giulia Romano and Andrea Guerrini
	18	Portfolio's multivariate dependence risk estimation via Pair Copula Constructions: an application to optimal performance measures of long-term natural gas contracts	Luigi Boffino, Elisabetta Allevi, Maria Elena De Giuli and Giorgia Oggioni.
	34	Hedging Rainfall Risk with Derivatives in Tourism Industry	Cristian Pelizzari and Simona Franzoni
	10	Measuring the environmental performance of Green SRI funds: a DEA approach	Rossana Riccardi, Elisabetta Allevi, Antonella Basso, Francesca Bonenti and Giorgia Oggioni
TH3-14:00-15:30	<b>Game Theory (Organized by G. Gambarelli and chaired by F. Pressacco) Room 1 (2nd floor)</b>		
	1	Nash Equilibria Leading to Pareto Optimal Payoffs for Games in Characteristic Function Form with Affinities	Cesarino Bertini, Cristina Bonzi, Gianfranco Gambarelli, Nicola Gnocchi and Ignazio Panades
	8	Non-Rational Auctions: A Bayesian Approach	Francesco Strati and Massimiliano Ferrara
	4	On Harsanyi dividends and asymmetric values	Pierre Dehez
	39	Fibonacci representations of homogeneous weighted majority games	Vito Fragnelli, Gianfranco Gambarelli, Nicola Gnocchi, Flavio Pressacco, and Laura Ziani
TH4-14:00-15:30	<b>Multiple Criteria Decision Making 1 (Chair: Bice Cavallo) (Organized in cooperation with the EWG on Multiple Criteria Decision Aiding) Room 15 (ground floor)</b>		
	Presentation of the EURO Working Group on Multiple Criteria Decision Aiding		Salvatore Greco and Roman Słowiński
	69	A PSO approach for optimizing MURAME parameters in modeling balance-sheet based creditworthiness for Italian SMEs	Marco Corazza, Giovanni Fasano, Stefania Funari and Riccardo Gusso
	71	Multi Objective Portfolio Selection	Asmerilda Hitaj and Giovanni Zambruno
	41	Dependence properties and ultramodularity	Maddalena Manzi, Martin Kalina, Biljana Mihailovic and Maria Zdimalova
TH5-14:00-15:30	<b>Optimization in Equilibrium Problems: Theory, Methods and Applications 1 (chair: Monica Milasi) Room 14 (ground floor)</b>		
	27	A re-examination of constrained Pareto inefficiency in economies with incomplete markets	Tito Pietra and Concetta Mendolicchio
	84	Continuous-Time Sunspot Equilibrium in a Resource Optimal Model with Externalities	Beatrice Venturi and Alessandro Pirisini
	25	Private ownership economies with externalities and existence of competitive equilibria: A differentiable approach	Vincenzo Platino and Elena Del Mercato
	<b>Dynamic models 1 (chair: Gian Italo Bischi) Room 13 (ground floor)</b>		

TH6-14:00-15:30	22	Test statistics for stochastic differential equations observed at discrete times	Alessandro De Gregorio
	23	Dynamic effects of memory in a cobweb model with competing technologies	Nicolò Pecora, Anna Agliari and Ahmad Naimzada
	24	Some Bifurcations related to the appearance of Closed Invariant Curves in a Duopoly Cournot Model with Heterogeneous Expectations	Fernando Bignami and Anna Agliari
<b>Foundations of probability, decisions, finance, applications 1 (chair: Guido Antonio Rossi) Room 4 (2nd floor)</b>			
TH7-14:00-15:30	44	Mixed Effects in Premium Rating: A comparison between GLMM and GLM	Marco Spina
	119	Risk Adjusted evaluations in a multi-environment regulation: comparison among Solvency II, IFRS 4 Phase II and MCEV	Federica Mauceri and Marco Caputi
	62	Modelling and predicting the result of research evaluation with a generalised linear model approach	Antonella Basso and Giacomo Di Tollo
	40	Impact of Claim Number on optimal reinsurance strategy in a time discrete model based on Poisson MA(1) process	Federica Attanasi
<b>15.30-16.00 Coffee break</b>			
PL-TH-16:00-17:00	16.00-17.00	<b>Plenary lecture Marida Bertocchi (chair: Achille Basile) Auditorium (2nd floor)</b> <b>Stochastic Programming in Economics and Finance</b>	
<b>17.00-18.30 Parallel sessions</b>			
<b>Agent-base models and computational economics 1 (chair: Paolo Pellizzari) Room 4 (2nd floor)</b>			
TH8-17:00-18:30	33	An Agent-Based Model of Labor Market Participation with Health Shocks	Paolo Pellizzari and Alessandro Moro
	47	Distributed investment decisions and forecasting errors: An analysis based on a multi-agent simulation model	Stephan Leitner, Alexandra Rausch and Doris A. Behrens
	35	Strategic Macroeconomic Policies in a Monetary Union	Reinhard Neck and Dmitri Blueschke
	32	Evaluating the Effect of Gun Availability on Homicides through an Agent-Based Model	Alessandro Moro
<b>Markov and semi-Markov processes and their applications 1 (chair: Raimondo Manca) Room 13 (ground floor)</b>			
TH9-17:00-18:30	81	Step semi-Markov models and application to manpower management	Vlad Stefan Barbu, Guglielmo D'Amico, Raimondo Manca and Filippo Petroni
	83	Identifying market regime switches in high frequency financial data	Guglielmo D'Amico, Ada Lika and Filippo Petroni
	86	Study of Human Migration into EU Area: a Semi-Markov Approach	Guglielmo D'Amico, Jacques Janssen, Fulvio Gismondi, Raimondo Manca, Donatella Strangio and Ernesto Volpe di Prignano
<b>Energy, Environment and Sustainability 2 (chair: Giorgia Oggioni) Room 3 (2nd floor)</b>			
TH10-17:00-18:30	12	Forecasting Italian electricity market prices using Neural Network and Support Vector Regression techniques	Federica Davò, Maria Teresa Vespucci and Alberto Gelmini
	19	Managing Costs of Power Dispatch in a Medium Voltage Power Network	Paolo Piscicella, Maria Teresa Vespucci, Diana Moneta and Giacomo Viganò
	15	Operating a Renewable-dominated Power System: Reserve Procurement	Giorgia Oggioni, Ruth Dominguez and Yves Smeers
<b>Multiple Criteria Decision Making 2 (chair: Salvatore Corrente) (Organized in cooperation with the EWG on Multiple Criteria Decision Aiding) Room 15 (ground floor)</b>			
TH11-17:00-18:30	126	Robust ordinal regression and Stochastic analysis for PROMETHEE methods dealing with a hierarchy of interacting criteria	Sally Giuseppe Arcidiacono, Salvatore Corrente and Salvatore Greco
	87	Algebraic structures for group decision making	Bice Cavallo, Massimo Squillante and Gaetano Vitale
	88	Computing random consistency indices and assessing priority vectors reliability	Bice Cavallo
	118	Inconsistency and Rank Reversal in Pairwise Comparison	Michele Fedrizzi, Silvio Giove and Alexandra Caprila
<b>Optimization in Equilibrium Problems: Theory, Methods and Applications 2 (chair: Maria Bernadette Donato) Room 14 (ground floor)</b>			
TH12-17:00-18:30	99	Optimality Conditions for Nondifferentiable Multiobjective Semi-Infinite Programming Problems	David Barilla, Giuseppe Caristi, Nader Kanzi and Alfio Puglisi
	132	Stochastic variational formulation for Cournot-Nash principle with uncertainty	Annamaria Barbagallo and Paolo Mauro
	7	Weak equilibria of qualitative games	Vincenzo Scalzo
<b>Differential Games (chair: Bruno Viscolani) Room 1 (2nd floor)</b>			
TH13-17:00-18:30	61	Differential game with a non-differentiable point for a sport licensing contract	Alessandra Buratto
	90	Age-structured goodwill in advertising differential games	Bruno Viscolani and Luca Grosset
	134	Pricing in the Presence of Quality Uncertainty and Consumers Reviews	Stefano Vaccari
<b>Commodities and Financial Modeling 1 (chair: Fabrizio Cacciafesta) (Organized in cooperation with the EWG on Commodities and Financial modelling) Room 5 (2nd floor)</b>			
TH14-17:00-18:30	46	Presentation of the EURO Working Group on Commodities and Financial modelling: brief history and aims	Jaap Spronk and Rita D'Ecclesia
	36	Portfolio optimization under Cumulative Prospect Theory	Asmerilda Hitaj and Elisa Mastrogiacomo
	78	Beyond CAPM: estimating the cost of equity considering idiosyncratic risks	Enrico Laghi and Michele Di Marcantonio
		Exact and Approximate Stochastic Dominance for Portfolio Selection	Francesco Cesarone, Renato Bruni, Andrea Scozzari and Fabio Tardella
<b>18:30 - 20:00 Special Session in honor of Benedetto Matarazzo</b> <b>Chair: Jaap Spronk</b>			

with contributions by Achille Basile, Gian Italo Bischi, Emilio Giardina, Salvatore Greco, Franco Nardini, Flavio Pressacco, Franco Rizzo, Roman Słowiński, Harry Trummer

**Friday September 16, 2016**

9.00-10.30 Parallel sessions

**Risk measures and pricing rules 1 (chair: Emanuela Rosazza Gianin) Room 1 (2nd floor)**

FR1-9:00-10:30	111	Persistence and asset pricing in long-run risk models	Alessandro Sbuelz and Fausto Mignanego
	54	Optimal intra-day power trading with a Gaussian additive process	Tiziano Vargiolu, Enrico Edoli and Marco Gallana
	108	Intra-Horizon Risk: MaXVaR Vs Maximum Drawdown	Damiano Rossello

**Dynamic models 2 (chair: Gian Italo Bischi) Room 13 (ground floor)**

FR2-9:00-10:30	80	Complex Dynamics in a neoclassical growth model with differential savings and Shifted Cobb-Douglas production function.	Francesca Grassetti
	102	A contribution to the theory of fertility and economic development	Mauro Sodini and Luca Gori
	63	Fallacies of composition in nonlinear marketing models	Gian Italo Bischi and Lorenzo Cerboni Baiardi

**Stochastic programming (chair: Giorgio Consigli) (Organized in cooperation with the EWG on Stochastic Programming) Room 4 (2nd floor)**

FR3-9:00-10:30	100	Presentation of the EURO Working Group on Stochastic Programming	Giorgio Consigli
	103	Pension Fund Liabilities Replication and Arbitrage Free Scenarios	Zhiping Chen, Giorgio Consigli and Davide Lauria
	11	Optimal multistage defined-benefit pension fund management	Giorgio Consigli and Vittorio Moriggia
		Multi-Time Optimal Control Models: Some Applications to Growth Theory	Massimiliano Ferrara

**Energy, Environment and Sustainability 3 (chair: Paolo Falbo) Room 3 (2nd floor)**

FR4-9:00-10:30	52	Structural Pricing of Bilateral Counterparty Risk including Funding Costs: the XVA's for Energy-Commodities OTC deals	Vincenzo Eugenio Corallo
	28	The Partition of Transition Probability Matrices in Markov Chain Bootstrapping: Applications to Electricity Markets	Paolo Falbo, Roy Cerqueti, Cristian Pelizzari, Federica Ricca, Andrea Scozzari and Gianfranco Guastaroba
	72	No arbitrage valuation of gas storage contracts using a temperature dependent jump-diffusion gas price model	Alberto Santangelo, Anna Coppola and Gianluca Fusai

**Differential games in economics (joint with SIE) (chair: Roberto Cellini) Room 5 (2nd floor)**

FR5-9:00-10:30	127	Price competition in a nonlinear differentiated duopoly with isoelastic demand	Luca Gori and Mauro Sodini
	5	Inequality assessment in a dynamic framework with heterogeneous agents	Arsen Palestini and Giuseppe Pignataro
	3	A dynamic model of quality competition with endogenous prices	Roberto Cellini, Luigi Siciliani and Odd Rune Straume

**Multiple Criteria Decision Making 3 (chair: Bice Cavallo) (Organized in cooperation with the EWG on Multiple Criteria Decision Aiding) Room 15 (ground floor)**

FR6-9:00-10:30	37	Performing a sensitivity analysis on Italian innovative SMEs' creditworthiness	Silvia Angilella, Sebastiano Mazzù
	124	A FMCDM problem: beyond GDP	Luca Anzilli, Gisella Facchinetti and Giovanni Mastroleo
	26	Innovations in the Olive Oil Sector: a Fuzzy Multicriteria Approach	Luca Grilli, Giulio Mario Cappelletti, Giuseppe Martino Nicoletti and Carlo Russo
	50	Multidistances, welfare functions, and the binomial decomposition	Silvia Bortot, Ricardo Alberto Marques Pereira and Thuy Hong Nguyen

**Pension Systems 1 (chair: Massimo Angrisani) Room 14 (ground floor)**

FR7-9:00-10:30	67	Individual heterogeneity and pension choices: How to communicate an effective message?	Costanza Torricelli, Giovanni Gallo and Arthur Van Soest
	115	Demographic dynamics for population systems with migration and its effect on the pay-as-you-go pension systems	Augusto Pianese
	117	Population Ageing and Pension System Sustainability	Giovanni Di Nella

**Markov and semi-Markov processes and their applications 2 (chair: Raimondo Manca) Room 7 (2nd floor)**

FR8-9:00-10:30	92	Wind speed and energy forecasting at different time scales: a non parametric approach	Guglielmo D'Amico, Filippo Petroni and Flavio Pratico
	93	Semi-Markov models in Renewable Energy	Filippo Petroni, Guglielmo D'Amico and Flavio Pratico

10.30-11.00 Coffee break

PL-FR-11:00-12:00

11.00-12.00

**Plenary lecture Marcello Pericoli (chair: Benedetto Matarazzo)  
Linear factor models of the term structure of interest rates**

12.00-13.30 Parallel sessions

**Risk measures and pricing rules 2 (chair: Elisa Mastrogiacomo) Room 1 (2nd floor)**

FR9-12:00-13:30	13	The term structure of Sharpe-Ratios: A new approach for arbitrage-free asset pricing in continuous	Patrick Beissner and Emanuela Rosazza Gianin
	66	Time-consistency of cash-subadditive risk measures	Elisa Mastrogiacomo and Emanuela Rosazza Gianin
	65	On pricing Asian options under stochastic volatility	Emilio Russo and Alessandro Staino
	68	Spot Volatility Estimation using the Laplace Transform	Maria Elvira Mancino and Maria Cristina Recchioni

**Imprecise probabilities in decision making 1 (chair: Barbara Vantaggi) Room 15 (ground floor)**

FR10-12:00-13:30	76	An Hybrid Scoring Decision Aid Tool for Extrajudicial Credit Recovery Settlements	Andrea Capotorti
	79	Compounds of conditionals and iterated conditioning	Angelo Gilio and Giuseppe Sanfilippo
	55	Choquet expected utility representation of preferences on multi-acts	Davide Petturiti, Giulianella Coletti and Barbara Vantaggi
	<b>Sovereign Risk Management (chair: Andrea Consiglio) Room 7 (2nd floor)</b>		
FR11-12:00-13:30	135	The interconnected nature of financial systems: direct and common exposures	Paolo Giudici, Peter Sarlin and Alessandro Spelta
	48	Pricing sovereign contingent convertible debt	Andrea Consiglio, Michele Tumminello and Stavros Zenios
	116	CDS data: factor decomposition and risk attribution in the European Union	Rosella Giacometti, Frank Fabozzi and Naoshi Tushida
	<b>Dependence and Copula Models for Finance and Insurance 2 (chair: Fabrizio Durante) Room 5 (2nd floor)</b>		
FR12-12:00-13:30	14	Loss Distribution and Dependence Structure: Composite and Copula Models	Francesco Acri and Rocco Roberto Cerchiara
	130	Hierarchical Realized Copula with Application to VaR	Ostap Okhrin and Anastasija Tetereva
	21	Multivariate Dependence Analysis via Tree Copula Models: an Application to Energy Market	Federico Basetti, Maria Elena De Giuli, Enrica Nicolino and Claudia Tarantola
	<b>Modeling and Managing for Life Insurance 1 (chair: Emilia Di Lorenzo) Room 13 (ground floor)</b>		
FR13-12:00-13:30	82	Assessing longevity risk in a portfolio of life annuities	Ermanno Pitacco and Edit Rroji
	9	Fair evaluation of insurance contracts with performance depending on different investment funds with automatic remarking mechanism	Massimo Costabile and Marcellino Gaudenzi
	53	A conditional equity risk model for regulatory assessment	Anthony Floryszczak, Mohamed Majri and Jacques Lévy-Véhel
	75	The insurance pricing with dependent mortality forecasts	Gabriella Piscopo, Valeria D'Amato and Steven Haberman
	<b>Foundations of probability, decisions, finance, applications 2 (chair: Guido Antonio Rossi) Room 4 (2nd floor)</b>		
FR14-12:00-13:30	49	From probability to non-additive uncertainty measures through inferential processes	Giulianella Coletti, Davide Petturiti, Romano Scozzafava and Barbara Vantaggi
	6	On the Probability that Nothing Happens	Guido Antonio Rossi and Carlo Maccheroni
	20	Mackey Topology and Selective Agents	Massimiliano Ferrara, Bruno Antonio Pansera and Francesco Strati
	17	Are information and portfolio diversification substitutes or complements?	Elisa Luciano and Antonella Tolomeo
	<b>Preference, Choice, and Knowledge Assessment 1 (chair: Alfio Giarlotta) Room 3 (2nd floor)</b>		
FR15-12:00-13:30	94	Some Recent Results on Learning Spaces	Jean-Paul Doignon
	97	Universal Semiorders	Alfio Giarlotta and Stephen Watson
	98	Congruence Relations on a Choice Space: Revealed Indiscernibility	Domenico Cantone, Alfio Giarlotta and Stephen Watson
	<b>Agent-base models and computational economics 2 (chair: Friederick Wall) Room 14 (ground floor)</b>		
FR16-12:00-13:30	89	Unstable Bak-Sneppen Models in Economics	Maria Antonietta Lepellere, Livio Clemente Piccinini, Ting Fa
	16	Credit rating mobility considering ingoing and outgoing agents	Margherita Chang and Luca Iseppi
	2	Auctioning risk: The all-pay auction under mean-variance preferences	Camilla Ferretti
	31	Multiple Management Controls as a Collection or a System?	Bettina Klose and Paul Schweinzer
	Friederike Wall		
	13.30-14.30	<b>Lunch</b>	
PL-FR2-14:30-15:30	14.30-15.30	<b>Plenary lecture Fernando Vega-Redondo (chair: Gian Italo Bischi)</b> <b>Social network research in economics: theoretical, empirical, and experimental</b>	
	15.30-16.00	<b>Coffee Break</b>	
	16:00-16:30	<b>Presentation of the "Sportello Matematico per l'Industria Italiana"</b>	
	16.30-18.15	<b>AMASES Annual general meeting</b>	
	18:15-19:15	<b>AMASES Governing Election: open discussion</b>	
	<b>Saturday September 17, 2016</b>		
PL-SAT-9:30-10:30	9.30-10.30	<b>Plenary Lecture Peter Løchte Jørgensen (chair: Anna Rita Bacinello)</b> <b>Solvency II's Smith-Wilson method for discounting pension liabilities</b>	
	10.30-11.00	<b>Coffee break</b>	
	11.00-12.30	<b>Parallel Sessions</b>	
	<b>Games and Decision for Economics (chair: Gianfranco Gambarelli) Room 1 (2nd floor)</b>		
SA1-11:00-12:30	60	Walrasian versus Cournot behavior in an oligopoly of bounded rational firms	Davide Radi
	91	Environmental collaboration and process innovation in supply chain management	Pietro De Giovanni and Baolong Liu
	120	The Universal Type Space with Unawareness for Conditional Probability Systems	Pierfrancesco Guarino

	74	Environmental Agreement and Coalitional Games: Alternative Theoretical Methods	Giovanna Bimonte and Luigi Senatore
		<b>Imprecise probabilities in decision making 2 (chair: Giulianella Coletti) Room 15 (ground floor)</b>	
SA2-11:00-12:30	70	Rationality principles for preferences under different uncertain scenarios	Giulianella Coletti, Davide Petturiti and Barbara Vantaggi
	59	Inequality and risk aversion in economies open to altruistic attitudes	Eleonora Perversi and Eugenio Regazzini
	64	Mass transportation with finitely additive probabilities	Patrizia Berti, Davide Petturiti, Pietro Rigo and Barbara Vantaggi
		<b>Networks and Big Data Analysis in Economics, Finance, and Social Systems (chair: Fabrizio Lillo) Room 4 (2nd floor)</b>	
SA3-11:00-12:30	109	Statistical network models for financial systemic risk	Fabrizio Lillo
	110	How Lead-Lag Correlations Affect the Intraday Pattern of Collective Stock Dynamics	Michele Tumminello, Chester Curme, Dror Kenett, H. Eugene Stanley and Rosario Nunzio Mantegna
	43	Extracting Knowledge Patterns and Understanding the Geography of Inventions: a Social Network Analysis approach	Domenico Ursino, Massimiliano Ferrara, Roberto Mavilia, Davide Lanatà and Diego Fosso
	128	The Integrated Anti-fraud Database	Riccardo Cesari, Fabio Farabullini
		<b>Commodities and Financial Modeling 2 (chair: Damiano Rossello) (Organized in cooperation with the EWG on Commodities and Financial modelling) Room 5 (2nd floor)</b>	
SA4-11:00-12:30	112	Solving Heston PDE for a fuzzy number valued price function	Maria Letizia Guerra and Gianna Figà Talamanca
	58	The price of arbitrage	Huy N. Chau, Andrea Cosso and Claudio Fontana
		<b>Pension Systems 2 (chair: Massimo Angrisani) Room 14 (ground floor)</b>	
SA5-11:00-12:30	105	Disregarded adequacy and poverty risk in retirement. The Italian case	Anna Attias
	106	An effective and efficient management of the longevity risk in pension plans	Cinzia Di Palo
	107	The revolution of the logical sustainability theory for pension systems	Massimo Angrisani
		<b>Modeling and Managing for Life Insurance 2 (chair: Marilena Sibillo) Room 13 (ground floor)</b>	
SA6-11:00-12:30	56	Optimal timing of an annuity purchase: a free boundary analysis	Tiziano De Angelis and Gabriele Stabile
	73	The impact of diversifiable and undiversifiable biometric risk on a portfolio of life insurance liabilities	Anna Rita Bacinello, An Chen and Pietro Millosovich
	129	Studying the dynamic interaction between mortality and interest rate risks: some investigations	Giovanna Apicella and Michel Dacorogna
		<b>Preference, Choice, and Knowledge Assessment 2 (chair: Jean-Paul Doignon) Room 3 (2nd floor)</b>	
SA7-11:00-12:30	101	Decomposing Choices	Stephen Watson and Alfio Giarlotta
	125	On the jointly continuous utility representation problem	Alessandro Caterino, Rita Ceppitelli and Lubica Holà
	85	Modelling Skill Dependence in Knowledge Space Theory	Pasquale Anselmi, Debora de Chiusole, Luca Stefanutti and Egidio Robusto
		<b>Optimization in Equilibrium Problems: Theory, Methods and Applications 3 (chair: Maria Bernadette Donato) Room 7 (second floor)</b>	
SA8-11:00-12:30	95	Generalized variational inequality and general equilibrium problem	Monica Milasi, Maria Bernadette Donato and Carmela Vitanza
	96	Incomplete markets with nominal assets	Maria Bernadette Donato, Monica Milasi and Antonio Villanacci
	131	A network model for organ transplants	Patrizia Daniele and Valeria Caruso