



A.M.A.S.E.S. XLV

September 13-18, 2021 – “Distributed” Remote Mode

Plenary Sessions : Reggio Calabria, September 13-14, 2021
“Distributed” Parallel Sessions : September 15-18, 2021

Parallel Session

Climate risk and Integrated assessment models for economics and finance

Thursday, **September 16, 2021**

3:00 PM - 4:40 PM (1 hours 40 minutes)

Microsoft Teams Meeting : <https://bit.ly/AMASES-2021-ClimateSession>

- 15-15.20 - A Generalized Two-Factor Square-Root Model to Forecast Cost and Volatility Of Natural Catastrophes - Giuseppe Orlando and Michele Bufalo
- 15.25-15.45 - Measuring Basis Risk in Weather Index Insurance: hybrid parametric solutions - Maria Carannante, Valeria D'Amato, Paola Fersini and Salvatore Forte
- 15.50 - 16.10 - A replication of Pindyck's willingness to pay: on the efforts required to obtain results - Luca Gerotto and Paolo Pellizzari
- 16.15 - 16.35 - Climate Risks for Sovereign Debt - Andrea Consiglio and S.A. Zenios.