A.M.A.S.E.S. XLV
Plenary Sessions : Reggio Calabria, September 13-14, 2021
"Distributed" Parallel Session: September 15-18, 2021

## Parallel Session:

## NETWORKS, BIG DATA, AND ARTIFICIAL INTELLIGENCE IN ECONOMICS, FINANCE, AND SOCIAL SCIENCES

**Organizers**: Fabrizio Lillo, Michele Tumminello, Piero Mazzarisi

**Wednesday, September 15, 2021**, `Zoom meeting room`: https://unibo.zoom.us/j/netbigdataai

9:00 - 13:00 (4 hours - 25 minutes speech)

| Start | End | Title | Authors (**Speaker in bold**) |
|---|---|---|---|
| 9:00 | 9:25 | Fine-tuned AlBERTo for Stock Price Prediction: a Gibbs Sampling Approach | Francesco Colasanto, Luca Grilli, **Domenico Santoro**, and Giovanni Villani |
| 9:25 | 9:50 | Moving average options: Machine Learning and Gauss-Hermite quadrature for a double non-Markovian problem | Ludovic Goudenège, **Andrea Molent**, and Antonino Zanette |
| 9:50 | 10:15 | Optimal data collection design in machine learning: the case of the fixed effects generalized least squares panel data model | Giorgio Gnecco, **Federico Nutarelli**, and Daniela Selvi |
| 10:15 | 10:40 | Reinforcement Learning algorithms in financial trading systems: A comparison | **Marco Corazza**, Giovanni Fasano, Riccardo Gusso, and Raffaele Pesenti |
| 10:40 | 11:15 | Coffee break | – |
| 11:15 | 11:40 | A novel differential evolution algorithm for solving a class of portfolio optimization problems with risk-budgeting constraints | Massimiliano Kaucic and **Filippo Piccotto** |
| 11:40 | 12:05 | A network perspective on co-branding campaigns: evidence from the fashion industry | **Cinzia Pinello**, Michele Tumminello, and Arabella Mocciaro Li Destri |
| 12:05 | 12:30 | Realized Exponential Random Graphs | Giuseppe Buccheri and **Piero Mazzarisi** |
| 12:30 | 12:55 | High-frequency trading and networked markets | **Federico Musciotto**, Jyrki Piilo, and Rosario Mantegna |
| 12:55 | 13:00 | Concluding remarks | – |

*E-mail address*: `fabrizio.lillo@sns.it, michele.tumminello@unipa.it, piero.mazzarisi@sns.it`.