



**ASSOCIAZIONE PER LA MATEMATICA  
APPLICATA ALLE SCIENZE ECONOMICHE  
E SOCIALI**

**45th Annual Meeting of the Italian Association for  
Mathematics Applied to Economic and Social Sciences  
(AMASES)**

**Special Stream**

**STOCHASTIC METHODS IN FINANCE AND INSURANCE**

**Virtual Room**

**Programme:**

<b>Wednesday, 15 Sept 2021</b>	
9:35 – 9:40	Welcome
9:40 – 10:05	A. M. Gambaro, <i>The Complex Step Method for Financial Greeks</i>
10:05 – 10:30	A. Ramponi, <i>XVA approximation for European claims: a BSDE approach</i>
10:30 – 11:00	Break
11:00 – 11:25	M. H. Baumann, <i>What are Asset Price Bubbles? A Survey on Definitions of Financial Bubbles</i>
11:25 – 11:50	Pankratov, <i>Informed trading, short-sale constraints, and leverage effect in equity returns</i>
11:50 – 12:25	K. Teeple, <i>Coarse Expectations and Non-Fundamental Volatility</i>

**Thursday, 16 Sept 2021**

14:30 – 14:55	M. Brachetta, <i>A Stochastic Control Approach to Public Debt Management</i>
14:55 – 15:20	A. Calvia, <i>On a class of partially observed systems arising in singular optimal control</i>
15:20 – 15:45	B. Salterini, <i>Optimal investment and proportional reinsurance in a Markov modulated market model under forward preferences</i>
15:45 – 16:15	Break
16:15 – 16:40	L. Regis, <i>Optimal Firm's Dividend and Capital Structure for Mean Reverting Performance</i>
16:40 – 17:05	I. Oliva, <i>A performance analysis of portfolio insurance strategies with guaranteed minimum equity exposure</i>
17:05 – 17:30	M. Bufalo, <i>Forecasting Portfolio Returns with Skew-Geometric Brownian Motions</i>

**Friday, 17 Sept 2021**

14:00 – 14:25	F. Cesarone, <i>Maximum risk diversification for portfolio selection</i>
14:25 – 14:50	C. De Vecchi, <i>How does correlation impact Value-at-Risk bounds?</i>
14:50 – 15:15	M. Corazza, <i>Some probability distortion functions in behavioral portfolio selection</i>
15:15 – 15:45	Break
15:45 – 16:10	F. Della Corte, <i>A stochastic model for capital requirement assessment for mortality and longevity risk, focusing on idiosyncratic and trend components</i>
16:10 – 16:35	A. Martire, <i>Surrender and path-dependent guarantees in variable annuities: integral equation solutions</i>
16:35 – 17:00	A. Fiori-Maccioni, <i>A discrete-time Markov chain for estimating new entrants into professional pension funds</i>

Organizers:

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