# QFin @Work 2025

## Rome, May 9th

Tor Vergata University of Rome
School of Economics | Sala del Consiglio

TOR VERGATA UNIVERSITÀ DEGLI STUDI DI ROMA

SCHOOL OF ECONOMICS

CEIS TOR VERGATA

## One Day Three Events

Join the **QFin** professional **network** and build your **career** in quantitative **finance**

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|---|---|
| h. 09:30 | Registration & Welcome Coffee |
| h. 09:50 | **Powering Decisions: AI News Analytics for Energy Markets**<br>Marco Lorenzo and Georgiana Petroiu, A2A |
| h. 10:30 | **Reinforcement learning for optimal execution and trading in time-varying environments**<br>Fabrizio Lillo, *University of Bologna* and Scuola Normale Superiore - Pisa |
| h. 11:10 | Short break |
| h. 11:30 | **Guardrails for Responsible development of Generative AI**<br>Flavia Rufini, *Intesa Sanpaolo* |
| h. 12:10 | **Probing the future: long-term reward and risk analyses in the finance and the energy sector**<br>Christian Kappen, d-fine |
| h. 12:50 | Lunch |
| h. 14:00 | **Using LLM in Asset Management**<br>Vulkan Nir, Oxford University |
| h. 14:40 | **Implementing Portfolio Risk Management with Derivatives: From Hedge Structuring to Accounting Challenges**<br>Sara Pomponi and Edoardo Schiavo, *Cassa Depositi e Prestiti* |
| h. 15:20 | **Pricing financial contracts with early termination**<br>Andrea Pallavicini, *Intesa Sanpaolo* |
| h. 16:15 | Spritz Time |

Discover the Agenda

Alumni | Conference | Career

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