

QFin @Work 2025

Rome, May 9th

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



One Day Three Events

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

h. 09:30 Registration & Welcome Coffee

h. 09:50 **Powering Decisions: AI News Analytics for Energy Markets**
Marco Lorenzo and Georgiana Petroiu, A2A

h. 10:30 **Reinforcement learning for optimal execution and trading in time-varying environments**
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**
Flavia Rufini, Intesa Sanpaolo

h. 12:10 **Probing the future: long-term reward and risk analyses in the finance and the energy sector**
Christian Kappen, d-fine

h. 12:50 Lunch

h. 14:00 **Using LLM in Asset Management**
Vulkan Nir, Oxford University

h. 14:40 **Implementing Portfolio Risk Management with Derivatives: From Hedge Structuring to Accounting Challenges**
Sara Pomponi and Edoardo Schiavo, Cassa Depositi e Prestiti

h. 15:20 **Pricing financial contracts with early termination**
Andrea Pallavicini, Intesa Sanpaolo

h. 16:15 Spritz Time

Discover the Agenda



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