QFin @Work 2020

Rome, April 24, 2020

Time	Topic	Speaker
h. 9:00 – h. 9:30	Registration & Welcome Coffee	
h. 9:30 – h. 10:15	Systemic risk and arbitrage opportunities: The case of equity markets after the GFC	**Gianluca Lobefalo** Algebris
h. 10:15 – h. 11:00	The Price of Being a SIFI	**Michel Dacorogna** Prime Re Solutions
h. 11:00 – h. 11:15	Coffee Break	
h. 11:15 – h. 12:00	Climate Change, Firm Performance, and Investor Surprises	**Rob Bauer** Maastricht University
h. 12:00 – h. 13:00	Properties of Long-Horizon Returns	**Adam Farago** University of Gothenburg
h. 13:00 – h. 14:30	Lunch	
h. 14:30 – h. 15:15	From Regressions to Deep Learning, and Back	**Mario Wüthrich** RiskLab ETH Zurich
h. 15:15 – h. 16:00	Deep Pricing and Hedging and Modern Market Generators	**Blanka Horvath** King's College London
h. 16:00 – h. 16:45	Credit-Implied Volatility	**Gerardo Manzo** AQR Capital Management