Dipartimento di Economia

ANNO ACCADEMICO

2024_2025

Università di Foggia

WORKSHOP

FINANCIAL DERIVATIVES AND HEDGING IN ENERGY MARKETS

OCTOBER 30, 2024
h 09:00 - 18:00

Sala Riunioni, Biblioteca di Area Economica, Università degli Studi di Foggia

The event aims to provide academics and practitioners with a valuable forum for discussion and critical analysis of the major issues and challenges that interrelate Energy, Environment, Asset Pricing, Portfolio Hedging, Economics, and Finance.

Website

PARTICIPANT CAN ATTEND THE WORKSHOP IN-PERSON OR ONLINE. THE VIRTUAL-ROOM LINK WILL BE SENT BY EMAIL.

NO ATTENDANCE FEES APPLY BUT REGISTRATION IS REQUIRED. PLEASE REGISTER HERE

Special Issue: Risks (ISSN 2227-9091) – MDPI

BEST PAPER AWARD SPONSORED BY RISKS

risks

Scientific - Organizing Committee:
Luigi De Cesare, Andrea Di Liddo, Viviana Fanelli (Chair), Angela Martiradonna

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SCHEDULE:

9:00-9:30 **Welcome and Introduction**
Prof. Pasquale di Biase - Head of the Department of Economics
Organizing Commitee

9:30-10:00
Title: Modelling green attitudes and informality along the North-South divide
Author: Marwil Jhonatan Davila Fernandez (University of Siena)

10:00-10:30
Title: Gaussian Process Regression with Hybrid risk Measure for Dynamic Risk Management in Electricity Market
Authors: Abhinav Das (Ulm University), Stephan Schlüter (Ulm University)

10:30-11:00
Title: Systemic resilience of networked commodities
Authors: Roy Cerqueti (Sapienza University of Rome and University of Angers), Raffaele Mattera (Sapienza University of Rome) and Saverio Storani (Sapienza University of Rome)

11:00-11:30 **Break**

11:30-12:00
Title: Linking Futures and Options Pricing in the European Natural Gas Market
Author: Francesco Rotondi (Bocconi University)

12:00-12:30
Title: From calendar time to business time: the case of commodity markets
Author: Svetlana Borovkova (Vrije Universiteit Amsterdam), Sergiy Ladokhin (VU Amsterdam), Maren Schmeck (Bielefeld University)

12:30-13:00
Title: Pricing Perpetual American Options with non-linear payoff
Authors: Luca Anzilli (University of Salento), Lucianna Cananà (University of Bari), Giuseppe Tassielli (University of Bari)

13:00-14:00 **Break**

14:00-14:30
Title: The puzzle of Carbon Allowance spread
Authors: Roberto Baviera (Politecnico Milano), Michele Azzone (Politecnico Milano)

14:30-15:00
Title: A heterogeneous agent model with multiple horizons for volatility
Authors: Andrea Caravaggio (University of Siena), Piero Mazzarisi (University of Siena)

15:00-15:30
Title: Real Financial Market Interactions and Energy Transition
Author: Paulo Medeiros (University of Milano-Bicocca), Laura Hastings-Mela (University of Siena)

15:30-16:00 **Break**

16:00-16:30
Title: Environmental Insurance and Environmental Responsibility in the Age of Natural Disasters
Authors: Gianluca Iannucci (University of Florence), Alessandro Tampieri (University of Modena and Reggio Emilia)

16:30-17:00
Title: Waste Management and Compliance in a Dynamic Leader-Follower Game
Authors: Marta Biancardi (University of Bari), Giovanni Villani (University of Bari)

17:00-17:30
Title: Skew-Brownian processes for estimating the volatility of crude oil Brent
Authors: Michele Bufalo (University of Bari), Giuseppe Orlando (HSE University)

17:30-18:00 **Best paper award**