Bocconi

Quantitative Finance @ Bocconi

FIRST EDITION

13 NOVEMBER 2026

9:00 am – 6:30 pm

Bocconi University
Room AS01
Via Röntgen 1
Milano

REGISTRATION REQUIRED
REGISTRATION FORM

FOR INFORMATION
BAFFI
Centre on Economics,
Finance and Regulation
baffi@unibocconi.it

9:25 – 9:30 am
Welcome Remarks
Claudio Tebaldi Bocconi University

SESSION 1- MATHEMATICAL FINANCE AND PROBABILITY THEORY
Session Chair: **Fulvio Ortu** Bocconi University

9:30 – 10:00 am
Wolfgang Runggaldier University of Padua

10:00 – 10:30 am
Emanuela Rosazza Gianin University of Milano Bicocca

10:30 – 11:00 am
Marco Frittelli University of Milan

11:00 – 11:30 am
Coffee Break

SESSION 2: FROM THE THEORY TO THE PRACTICE OF FINANCIAL MARKETS
Session Chair: **Claudio Tebaldi** Bocconi University

11:30 am – 12:00 pm
Helyette Geman John Hopkins University

12:00 – 12:30 pm
Bruno Dupire Bloomberg L.P.

12:30 – 1:00 pm
Jim Gatheral Baruch College CUNY

1:00 – 2:30 pm
Lunch

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SESSION 3: QUANTITATIVE METHODS @ WORK
Session Chair: **Paola Mosconi** Intesa Sanpaolo

2:30 – 2:50 pm
Michele Bonollo Iason

2:50 – 3:10 pm
Massimo Morini ADIA Lab

3:10 – 3:30 pm
Andrea Pallavicini Intesa Sanpaolo

3:30 – 4:00 pm
Stefano Herzel Tor Vergata University of Rome

4:00 – 4:30 pm
Coffee Break

SESSION 4: RISK, RATES, AND MACHINE LEARNING
Session Chair: **Anna Battauz** Bocconi University

4:30 – 5:00 pm
Rama Cont University of Oxford

5:00 – 5:30 pm
Claudio Fontana University of Padua

5:30 – 6:00 pm
Huyen Pham École Polytechnique, Paris

APERITIVO AND CELEBRATION

6:00 pm
Speech
Fabio Mercurio Bloomberg LP

8:00 pm
Dinner by invitation only

See the conference web page for more information.

BAFFI
CENTRE ON ECONOMICS, FINANCE AND REGULATION

Organized by the Research Unit FINTECH LAB