October 13th 2025, 2:30pm

Aula Di Fresco, IV floor
Faculty of Economics,
Via del Castro Laurenziano 9, Rome

PhD Progress Workshop 2025

Applied Mathematics and Statistics
MEMOTEF Department, Sapienza University of Rome

LINK
BOOK OF ABSTRACTS

Opening & Greetings

2:00-2:10 **Prof. Claudia Ceci** Welcome

First year candidates (15 minutes)

2:10-2:25 Simone **Cuonzo**	Beyond the Bounds: A conformal bandit framework for financial environments
2:25-2:40 Edoardo **Pandolfo**	Forecasting New Car Registrations in Italy: An Econometric Approach
2:40-2:55 Gaia **Pescosolido**	Dynamic Prevention Strategies against Future Losses: A Stochastic Optimisation Framework
2:55-3:10 Luca **Semerari**	A stochastic control framework for debt management problems
3:10-3:25 Giacomo **Zarfati**	Optimal Portfolio Allocation with Weather Risk

Second year candidates (18 minutes)

3:30-3:48 Davide **Feleppa**	The role of emerging risks in financial markets and institutions
3:48-4:06 Luca **Palmacci**	Generative Models for Financial Time Series: Concepts, Applications, and Research Directions

4:06-4:40 Coffee break

Third year candidates (20 minutes)

4:40-5:00 Daniele **Angelini**	A Kolmogorov-Smirnov Approach to Self-Similarity in Dependent Processes
5:00-5:20 Luisa **Collina**	Balancing score methods for dose-response function estimation
5:20-5:40 Sara **Iannilli**	Investing in Uncertainty: Inflation, Shocks, and Geopolitical Risk
5:40-6:00 Nicole **Rossi**	Statistical Methods for the Study of Safety in the Operating room: Analysis of Compliance and Complications risk using data from a local Health unit in Italy
6:00-6:20 Maria **Saiz**	Univariate and Multivariate three-part generalised quantile models for analysing students'performance

Scientific Board:
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