

DATA SCIENCE & RISK MANAGEMENT

RICERCA E APPLICAZIONI IN AMBITO FINTECH

18 MAGGIO 2026 | ORE 9:00 - 13:00

Moderatore: **Maurizio Vallino** (Direttore AIFIRM)

PROGRAMMA

09:00 - 09:20 Accreditamento Partecipanti

09:20 - 09:30 Introduzione ai lavori: prof. **Maurizio Conti**

(Coordinatore del Corso di Laurea «Economics and Data Science»)

09:30 - 09:50 – Alessio Tisone (AXPO e Università di Genova)

Inflation Indexed Swap Pricing Risk: Is the Market Standard Approach for Seasonality Modeling Still Reliable?

09:50 - 10:10 – Giacomo Gaggero (Università di Genova)

A reliable and prudent forward-looking Value at Risk estimation applied to an Option Portfolio

10:10 - 10:30 – Simone Gualandi (Duferco)

Improving the Performance of Traditional Interest Rates Term Structure Models Using an Artificial Intelligence-Based Approach

10:30 - 10:50 – Michelangelo Fusaro (Università di Genova)

Prepayment Forecasting in Low-Interest Rates Environment: Evidence from French Market

10:50 - 11:20 COFFEE BREAK (30 min)

11:20 - 11:40 – Pier Giuseppe Giribone (BPER e Università di Genova)

Current and Prospective Estimate of Counterparty Risk Through Dynamic Neural Networks

11:40 - 12:00 – Mattia Bacigalupo (AXPO)

Support Vector Machines for Credit Scoring: A Performance Comparison Between Classic Machine Learning and Quantum-Enhanced Approach

12:00 - 12:20 – Damiano Verda (Rulex)

Opening the Box: Making ESG Indicators More Interpretable

12:20 - 12:40 – Giorgio Mantero (Rulex)

Integrating Machine Learning and Rule-Based Systems for Fraud Detection: A Case Study Based on the Logic Learning Machine

12:40 - 13:00 Conclusioni: Pier Giuseppe Giribone

(Adjunct Professor of Financial Risk Management Techniques)

Per informazioni: Giacomo Gaggero (PhD Candidate in Economics and Quantitative Methods) – giacomo.gaggero@edu.unige.it

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ISCRIZIONI

Partecipazione in presenza: <https://segreteria-aifirm.it/Eventi/regForm?TID=113>

Partecipazione online: <https://segreteria-aifirm.it/Eventi/regForm?TID=115>

I partecipanti membri AIFIRM riceveranno 8 crediti formativi

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