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# 2<sup>nd</sup> Workshop on Sustainable Finance Spoke 4 - GRINS



Campus San Giobbe, Università Ca' Foscari Venezia 2/3 December 2024

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# 2<sup>nd</sup> Workshop on Sustainable Finance

# Assessment of climate impact, physical and transition risks

Campus San Giobbe, Università Ca' Foscari Venezia 2 December 2024

<u>Link zoom</u>

### h. 10.00 Registration and coffee

#### h. 10.30 Welcome and Opening Remarks

Monica Billio, Ca' Foscari University of Venice

### h. 10.45 – 13.00 Models for Climate Risk Impacts

- Hung Vuong Pham, Ca' Foscari University of Venice, Unravelling the Interplay Between Land Use Change and Surface Water Quality in Italian Watersheds
- Antonio Peruzzi, Ca' Foscari University of Venice, Latent Space Models for Climate-related News Interaction
- Enzo D'Innocenzo, University of Bologna, Econometric Methods for Meteorological Drought
- Roberto Casarin, Ca' Foscari University of Venice, Spatiotemporal Shot-noise Cox models: An application to wildfires
- Camilla Mastromarco, University of Calabria, Estimating Nonparametric Conditional Frontiers and Efficiencies with applications to digital finance and green innovation

# h. 13.00 - 14.00 Light lunch

#### h. 14.00 - 15.45 Climate Risk Impacts

- Andrea Mazzocchetti, Ca' Foscari University of Venice, Impacts of Iow-carbon transition policies across the Italian economy and financial system
- Donatella Albano, Gabriella De Bernardo, ANIA, Nat Cat physical risk and insurance protection gap
- Lea Zicchino, Sedric Zucchiati, Michele Penza, Antonella Fabrizio, Lorenzo Prosperi, Prometeia, *Investment in mitigating environmental risks and company performance*
- Nicola Bartolini, University of Bologna, Climate-related risk impacts on European equity and fixed-income markets







#### h. 15.45 - 16.15 Coffee Break

h. 16.15 - 18.00 Climate Risk Exposure

• Alessandro Dario Lavia, University of Torino, *Rigidity and Default in Production Network* 

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- Rosella Giacometti, University of Bergamo, Transition and physical risk exposure of the financial sector
- Massimiliano Caporin, University of Padova, Price impact of ESG/emissionrelated news
- Maria Rosaria Pappalardo, University of Catania, An enhanced simulation-based approach for multicriteria evaluation of SMEs performances

h. 18.00 Aperitif





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# ESG risk dimensions and their impact on investors and SMEs

Campus San Giobbe, Università Ca' Foscari Venezia 3 December 2024 <u>Link zoom</u>

### h. 9.00 – 10.45 **ESG Models and Scoring**

- Diana Barro, Ca' Foscari University of Venice, Portfolio management problems including sustainability requirements
- Lea Zicchino, Sedric Zucchiati, Michele Penza, Antonella Fabrizio, Lorenzo Prosper, Prometeia, *Extraction of ESG KPIs from NFD reports*
- Giorgio Bongermino, University of Bologna, ESG scoring under uncertainty of information
- Sabrina Stella, Modefinance, Development of the ESG score: in-depth analysis of relevant metrics for SMEs

# h. 10.45 - 11.15 Coffee Break

#### h. 11.15 – 13.15 **Risk and ESG data**

- Gianpiero Longobardi, CRIF, The relationship between credit risk and ESG and the importance of data
- Caterina Cruciani, Ca' Foscari University of Venice, The survey of representative Italian investors regarding the attitudes towards sustainable investment decision
- Luca Menicacci, Free University of Bozen-Bolzano, The impact of greenwashing on security pricing: Preliminary results from the Food&Beverage and Utility industries
- Alessandra Insana University of Messina, Building a realized volatility database: some preliminary results
- Francesca Battaglia, University of Napoli Parthenope, Analyzing the Volatility of Sustainable Finance: an Investigation of Volatility, Risk Measures, and ESG Reputational Impact

# h. 13.15 - 14.15 Light lunch

# h. 14.30 End of workshop

