

JUST ENERGY TRANSITION

JET: Stochastic and machine learning
methods for the evaluation, mitigation
and geographical hedging of involved
natural risks (with climate in view)

January 9th, 2025 - 10.00 am

Sala Partesotti

San Giobbe Economics Campus

Cannaregio 810, Venice



10.00 am **Opening**

10.15 am **MORNING SESSION 1**

Diana Barro, Antonella Basso, and Marco Corazza (Ca' Foscari University of Venice), **Guglielmo Alessandro Visentin** (University of Reading), *Is the energy transition risk impacting the Eurozone sovereign debt market? Evidence from Machine Learning*

Silvia Romagnoli, Beniamino Sartini (University of Bologna), *A fuzzy approach to volumetric risk management in solar power production*

11.15 am Coffee break

11.45 am **MORNING SESSION 2**

Rossella Agliardi (University of Bologna), *Sustainability-linked bonds*

Amia Santini (University of Bologna), *Climate risk in the bond market*

12.45 pm Lunch

1.45 pm **AFTERNOON SESSION 1**

Diana Barro, Marco Corazza, and Gianni Filograsso (Ca' Foscari University of Venice), *Portfolio management problems including sustainability requirements*

Giorgio Bongermينو (University of Bologna), *Greening the market: Optimal portfolio allocation under ambiguity and ESG preference*

Diana Barro, Marco Corazza and Martina Nardon (Ca' Foscari University of Venice), **Oleksandr Castello**, (University of Bologna), *Transition Risk Impact Swap (TRIS): A proposal to mitigate energy transition risks*

3.15 pm Break

3.45 pm **AFTERNOON SESSION 2**

Antonella Basso, Silvia Bozza and Marco Corazza, (Ca' Foscari University of Venice), *Individual choices and propensity for environmental sustainability*

Marco Corazza, Giovanni Fasano and Raffaele Pesenti, (Ca' Foscari University of Venice)

4.45 pm **Closing**

Scientific Organization

Marco Corazza, Ca' Foscari University of Venice

Studio condotto nell'ambito del Progetto JET - Just Energy Transition: Stochastic and machine learning methods for the evaluation, mitigation and geographical hedging of involved natural risks (with climate in view) - Next-GenerationEU - PIANO NAZIONALE DI RIPRESA E RESILIENZA (PNRR) - MISSIONE 4 COMPONENTE 2, INVESTIMENTO 1.1 Fondo per il Programma Nazionale di Ricerca e Progetti di Rilevante Interesse Nazionale (PRIN) - CUP N. H53D23008460001 - Codice Progetto P2022XTLM2. I punti di vista e le opinioni espresse sono tuttavia solo quelli degli autori e non riflettono necessariamente quelli dell'Unione europea o della Commissione europea. Né l'Unione Europea né la Commissione Europea possono essere ritenute responsabili per essi.