

FULL  
**PROGRAM**



PISA  
**FINANCE**  
Week



POLO DIDATTICO  
DELLE PIAGGE  
**MAY 13~15**  
**PISA, ITALY**

[pisa-finance-week.ec.unipi.it](http://pisa-finance-week.ec.unipi.it)

## Wednesday, 13 May 2026

Venue: Aula Magna Polo Economia, Via Giacomo Matteotti, 11, 56124 Pisa PI

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14:00–14:30	<b>Registration</b>
14:30–14:50	<b>Welcome address</b>
14:50–15:30	<b>Jérôme Lelong</b> , ENSIMAG, INP Grenoble How can the dual martingale help solving the primal optimal stopping problem?
15:30–16:10	<b>Anthony Reveillac</b> , Institut de Mathématiques de Toulouse On self-exciting point processes
16:10–16:40	Coffee and Tea break (Room 240)
16:40–17:20	<b>Alessandro Bondi</b> , Luiss TBA

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17:30–18:30	Round table: <b>The AI frontier: Finance, Data Science, Research and Society</b> <b>How artificial intelligence is reshaping education, research and financial decision-making</b> with <b>Paulin Audibert, Riccardo Cambini, Jérôme Lelong, Alexandre Roch and Johannes Ruf</b> chair: <b>Vathana Ly Vath</b> In collaboration with <b>Starting Finance Pisa</b>
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20:00	Conference dinner at “Ristorante la sosta” via san Frediano 3, Pisa
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## Thursday, 14 May 2026

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9:00–9:40	<b>Huyen Pham</b> , Ecole Polytechnique Model-free policy gradient for discrete-time mean-field control
9:40–10:20	<b>Alberto Ohashi</b> , Universidade de Brasilia Adaptive Learning via Off-Model Training and Importance Sampling for Fully Non-Markovian Optimal Stochastic Control
10:20–10:50	Coffee break
10:50–11:30	<b>Cristina Di Girolami</b> , Università di Bologna Dam Management in the Era of Climate Change
11:55–12:30	<b>Vathana Ly Vath</b> , ENSIIE TBA
12:10–14:00	Lunch break (Room 237)
14:00–18:00	Free discussion time.

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## Friday, 15 May 2026

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9:00–9:40	<b>Johannes Ruf</b> , London School of Economics The numeraire e-variable and reverse information projection
9:40–10:20	<b>Sergio Pulido</b> , ENSIIE When do Volterra processes have a finite-dimensional Markovian representation?
10:20–10:50	Coffee break (Room 237)
10:50–11:30	<b>Celine Labart</b> , Université de la Savoie Mont Blanc A numerical scheme for optimal switching problems based on a randomization method
11:30–12:10	<b>Mehdi Talbi</b> , Université Paris Cité Deep Learning for the Multiple Optimal Stopping Problem
12:10–14:00	Lunch break (Room 237)
14:00–14:40	<b>Alexandre Roch</b> , Université du Quebec à Montreal Optimization of capital injections and dividend payments in a general diffusion model
14:40–15:20	<b>Paulin Aubert</b> , Exiom partners Optimal dividend and capital injection under self-exciting claims
15:20–15:50	Tea break (Room 237)
15:50–16:30	<b>Carlo Sgarra</b> , Università di Bari Semi-static variance-optimal hedging with self-exciting jumps.
16:30–17:10	<b>Etienne Chevalier</b> , Université d'Evry Paris Saclay TBA
17:10	Closure

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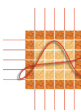
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