Università | **DIEC di Genova** | Dipartimento di Economia

Talks on Math Finance

On Tuesday 27th of May 2025, 2:30 p.m.

Room "Estremo Ponente" (I level)

Schedule:

2:30 p.m.: Davide Stocco (PostDoc at CREST - ENSAE, Institut Polytechnique de Paris) Asset management with an ESG mandate

3:00 p.m.: Michele Azzone

(Assistant Professor at Dept. of Mathematics, Politecnico of Milan)

Overcoming misconceptions about local volatility: Exact prices lead to sound continuous Markovian models



https://eqm.phd.unige.it/en/stocco-azzone