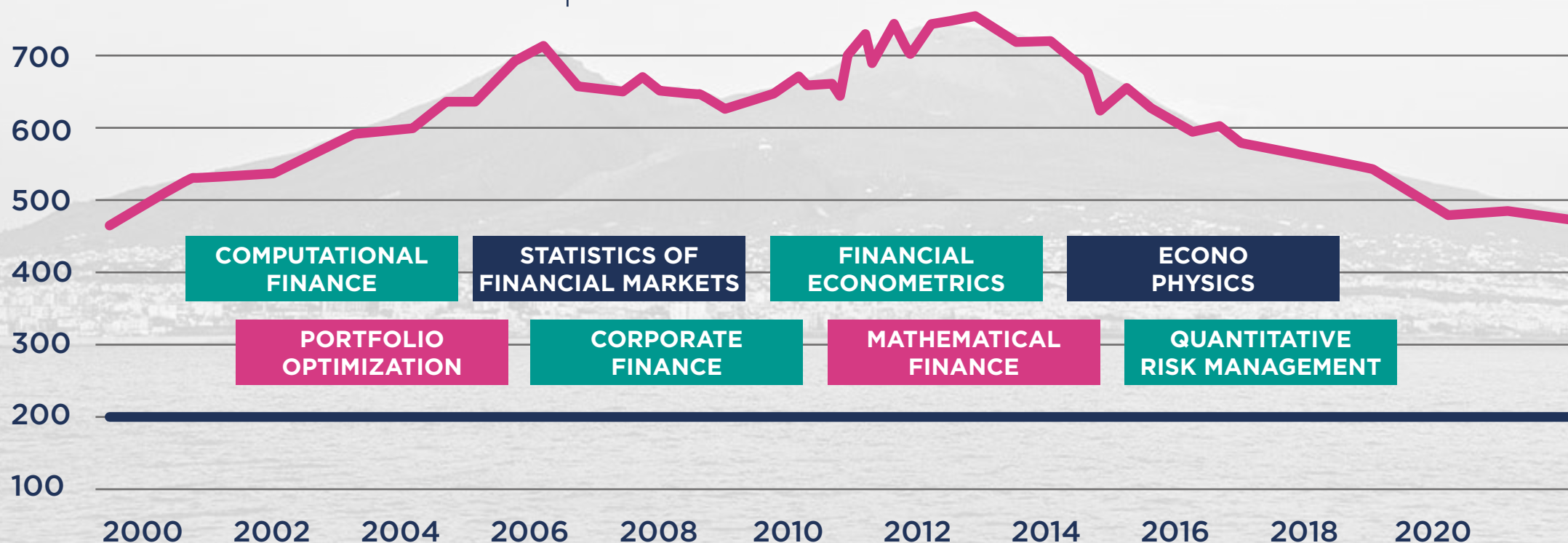


# QFW 2020

## XXI WORKSHOP ON QUANTITATIVE FINANCE NAPOLI 29-31 JANUARY 2020



### AIMS AND SCOPE

The University of Napoli Parthenope is pleased to host **QFW2020**, the **XXI Workshop on Quantitative Finance** from January 29 to January 31. The meeting is organized with the support of the Department of Management and Quantitative Studies. **QFW2020** is the XXI edition of an annual meeting, whose purpose is to stimulate discussion on theoretical and practical aspects of Quantitative Finance. The aim of the Workshop is to promote the exchange of ideas that are relevant to researchers and practitioners, and cover topics in Mathematical Finance, Quantitative Risk Management, Portfolio Optimization, Computational Finance, Financial Economics, Econophysics, Financial Econometrics, Statistics of Financial Markets, Corporate Finance, and related fields.

### SCIENTIFIC COMMITTEE

**Emilio Barucci** (*Politecnico di Milano*), **Giacomo Bormetti** (*Università di Bologna*), **Francesco Cesarone** (*Università Roma Tre*), **Rocco Ciciretti** (*Università Roma Tor Vergata*), **Andrea Consiglio** (*Università di Palermo*), **Stefania Corsaro** (*Università di Napoli Parthenope*), **Christa Cuchiero** (*Vienna University*), **Giuseppe De Marco** (*Università di Napoli Parthenope*), **Marco Frittelli** (*Università di Milano*), **Fabrizio Lillo** (*Università di Bologna*), **Elisa Luciano** (*Università di Torino*), **Maria Elvira Mancino** (*Università di Firenze*), **Zelda Marino** (*Università di Napoli Parthenope*), **Claudio Morana** (*Università di Milano-Bicocca*), **Massimo Morini** (*Banca Imi*), **Aldo Nassigh** (*Unicredit*), **Mustafa Pinar** (*Bilkent University*), **Roberto Renò** (*Università di Verona*), **Emanuela Rosazza Gianin** (*Università di Milano-Bicocca*), **Mathieu Rosenbaum** (*Université Pierre et Marie Curie*), **Peter Tankov** (*Université Paris-Diderot*), **Josef Teichmann** (*ETH Zurich*), **Tiziano Vargiolu** (*Università di Padova*)

### ORGANIZING COMMITTEE

**S. Corsaro**, **P. L. De Angelis**, **G. De Marco**, **C. Di Pietro**, **C. Donnini**, **U. Fiore**, **F. Gioia**, **Z. Marino**, **F. Perla**, **M. Pietroluongo**, **G. Riviaccio**, **A. Sacco**, **G. Sampagnaro**, **P. Zanetti** (*Università Parthenope*)

### DEADLINES:

Extended Abstract: **5 December 2019**  
Notification of Acceptance: **23 December 2019**  
Full paper for discussion: **10 January 2020**



UNIVERSITÀ DEGLI STUDI DI NAPOLI  
PARTHENOPE



### SPONSOR:

