

Monday, January 26

12:00	12:30	Registration & Welcome
12:30	12:45	SoBigData Presentation
12:45	14:00	Lunch Break
14:00	14:55	Sebastian Jaimungal Bastien Baude
14:55	16:10	Federico Cini Giulio Marino
16:10	16:35	Coffee Break
16:35	17:30	Christof Torres Daniele Maria Di Nosse
17:30	18:20	Damiano Di Francesco

Equilibrium Liquidity and Risk Offsetting in Decentralised Markets
Optimal Execution on Uniswap v2/v3 Under Transient Price Impact
From Micro-Foundations to Market Dynamics: A Structural Cointegration Model of Bitcoin Prices
Predicting the Success of New Crypto-tokens
To Spam or Not to Spam: The Rise of Speculative MEV Bots
Deviations from Tradition: Stylized Facts in the Era of DeFi
Studying Wash Trading Activities in Centralised Cryptocurrency Exchanges

Tuesday, January 27

09:00	09:55	Andrea Canidio	Becoming Immutable: How Ethereum is Made
09:55	10:50	Michele Treccani	Token issuance in PoS Networks: where Security meets Economic Sustainability
10:50	11:15	Coffee Break	
11:15	12:05	Nicola Gallo Luca Pennella	Authority Is Not a Token: How Provenance Identity Continuity Rewrites the Ontology of Decentralized Finance Money in Motion: Micro-Velocity and Usage of Ethereum's Liquid Staking Tokens
12:05	13:00	Alessandro Balata	Crypto Modelling in Practice
13:00	14:15	Lunch Break	
14:15	15:10	Andrea Barbon Francesco Iannelli	DeFi-ying the Fed? Monetary Policy Transmission to Stablecoin Rates A Lagrangian Approach to Conflict-aware Transaction Packing
15:10	16:00	Akaki Mamageishvili	TimeBoost: Do Ahead-of-Time Auctions Work?
16:00	16:25	Coffee Break	
16:25	17:20	Fayçal Drissi Bjorn Hanneke	The Macroeconomics of Liquid Staking Decentralized Finance: A Market Mechanism for Cybersecurity Risk Insurance
17:20	18:10	Silvia Onofri	Ultra-High Frequency Verifiable Public Randomness from Tick-by-Tick Data
18:10	18:20	SoBigData Presentation	
20:00	22:00	Social Dinner	

Wednesday, January 28

09:00	09:55	Antonio Russo	DeFi and Crypto-Assets under the MiCA Framework: New Frontiers and Challenges for Financial Supervision
		Luca Alberici	Implied Impermanent Loss for Concentrated Liquidity
09:55	10:45	Nicolas Oderbolz & Alberto Arrigoni	User-specific Risk Premiums in a Decentralized Lending Platform
10:45	11:10	Coffee Break	
11:10	12:05	Laura Ricci	Blockchain under the lens: insights from the Pisa DLT Lab
		Vittorio Ruffo	Market Efficiency in Prediction Markets - A Comparison with Derivatives
12:05	12:55	Lidia Brailovskaya	Swaps and Options on Ethereum Gas Fees: A Framework for Risk Management in DeFi
12:55	14:00	Lunch Break	
14:00	14:15	SoBigData & Closing Remarks	

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