

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	Equilibrium Liquidity and Risk Offsetting in Decentralised Markets
14:55	16:10	Bastien Baude	Optimal Execution on Uniswap v2/v3 Under Transient Price Impact
		Federico Cini	From Micro-Foundations to Market Dynamics: A Structural Cointegration Model of Bitcoin Prices
		Giulio Marino	Predicting the Success of New Crypto-tokens
16:10	16:35	Coffee Break	
16:35	17:30	Christof Torres	To Spam or Not to Spam: The Rise of Speculative MEV Bots
17:30	18:20	Daniele Maria Di Nosse	Deviations from Tradition: Stylized Facts in the Era of DeFi
		Damiano Di Francesco	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	Authority Is Not a Token: How Provenance Identity Continuity Rewrites the Ontology of Decentralized Finance
		Luca Pennella	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	DeFi-ying the Fed? Monetary Policy Transmission to Stablecoin Rates
15:10	16:00	Francesco Iannelli	A Lagrangian Approach to Conflict-aware Transaction Packing
		Akaki Mamagishvili	TimeBoost: Do Ahead-of-Time Auctions Work?
16:00	16:25	Coffee Break	
16:25	17:20	Fayçal Drissi	The Macroeconomics of Liquid Staking
17:20	18:10	Bjorn Hanneke	Decentralized Finance: A Market Mechanism for Cybersecurity Risk Insurance
		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
09:55	10:45	Luca Alberici	Implied Impermanent Loss for Concentrated Liquidity
		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
12:05	12:55	Vittorio Ruffo	Market Efficiency in Prediction Markets - A Comparison with Derivatives
		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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