AGENDA

71ST EURO WORKING GROUP FOR COMMODITIES AND FINANCIAL MODELLING CONFERENCE

Day	Time	Session
22 MAY	08:00 - 09:30	Registration
	9:30 - 10:00	Opening
	10:00 - 11:00	Plenary lecture - Ralph E. Steuer ▪ A Way in Integrating Bi-Criterion and Tri-Criterion Portfolio Selection So They Can Be Taught at the Same Time ▪ Chair of the session: Noureddine Kouaissah
	11:00 - 11:15	Coffee Break
	11:15 - 12:30	Contributed talks Chair of the session: Stefania Corsaro ▪ **Stefania Corsaro** Temperature modeling for weather derivative evaluation: a neural network approach ▪ **Ivan De Crescenzo** Geopolitical Risks, Critical Materials and Energy Transition: Insights from Wavelet Analysis ▪ **Amine Ben Amar** Systemic Risk and Portfolio Selection in Commodity Futures Markets
	12:30 - 14:15	Lunch Break
	14:15 - 15:30	**Contributed talks** **Chair of the session: Rosella Castellano** ▪ **Rosella Castellano** Integrating Energy-related Risks in Bitcoin's Price ▪ **Mohammed Amine Mounir** Curvature and the Mean-Variance-ESG Frontier: A New Measure of Risk-Return-ESG Trade-offs ▪ **Imane Boukhaled** Non-contour Efficient Fronts for Identifying Most Preferred Portfolios in Sustainability Investing: Robust Version Under Stable Distribution
	15:30 - 15:45	Coffee Break
	15:45 - 17:00	**Contributed talks** **Chair of the session: Zelda Marino** ▪ **Noureddine Kouaissah** A Robust Maximum Diversification Framework Based on Drawdown Risk Measures ▪ **Zelda Marino** Regularized Portfolio Optimization Under ESG Constraints ▪ **Qian Gao** Many-objective Portfolio Optimization Based on NSGA-III Integrating with Complex Network and Prediction
	17:00	Welcome reception

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Day	Time	Session
23 MAY	09:00 - 10:00	Plenary lecture - Carol Alexander Why Is Bitcoin So Volatile? And Why Will Its Price Continue to Rise? Chair of the session: Rita D'Ecclesia
	10:00 – 10:15	Coffee Break
	10:15 – 11:15	Plenary lecture - Crista Cuchiero Signature Methods in Finance Chair of the session: Tomáš Tichý
	11:15 – 11:30	Coffee Break
	11:30 – 12:45	**Contributed talks** **Chair of the session: Sergio Ortobelli Lozza** ▪ **Galina Andreeva** The Role of Firm-Level Environmental, Social, and Governance (ESG) Factors in Predicting Loss Given Default for Corporate Bonds ▪ **Sergio Ortobelli Lozza** Portfolio Optimization Integrating Financial and ESG Coherent Risks ▪ **Abdoullah Halim** Ex-Post Analysis of ESG Integration into Reward-Risk Performance Measures: Insights from the EU and USA
	12:45 – 14:00	Lunch Break
	14:15 – 15:30	**Contributed talks** **Chair of the session: David Neděla** ▪ **Robinson Reyes Pena** The Effect of Political Preference in the Management of Police and Teacher Pension Plans ▪ **David Neděla** Quantile Regression-PCA Framework for Portfolio Optimization ▪ **Sergio Hoffmann** ESG Hype vs. SDG Hope. Are Corporations Playing the Right Game ▪ **Aleš Kresta** Applicability of Intraday Entropy for High-Frequency Trading During Regular Market Hours
	15:30 - 15:45	Coffee Break
	17:00 - 19:00	Excursions to Rabat
	19:30	Conference Gala dinner (Al Marsa Restaurant – Marina de Bouregreg).

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Day	Time	Session
24 MAY	9:00 – 10:30	**Contributed talks** **Chair of the session: Rita D'Ecclesia** ▪ **Mohammad Jafarinejad** The Impact of Low-Income Designation Waivers on Credit Union Performance ▪ **Mohamed Reda Ararsa** The Impact of New Public Management Reforms on the Efficiency of Public Finances ▪ **Eshagh Jahangiri** Machine Learning-based Prediction of Stock Price Movements using Investor Sentiment in Developing Countries: Evidence from Iran ▪ **Obinna Dominic Uke** Riding the Climate Wave: A Wavelet Analysis of Sovereign Risk in Developed and Developing Economies
	10:30 – 10:45	Coffee Break
	10:45 – 12:15	**Contributed talks** **Chair of the session: Tomáš Tichý** ▪ **Kevyn Stefanelli** Fear-Driven Pricing of Nuclear Stocks ▪ **Ilaria Stefani** Measuring Variability of Nodes in the Yield Term Structure ▪ **Hafid Lalioui** Asset Pricing Model in Markets of Imperfect Information and Subjective Views ▪ **Nacer Ourkiya** Mixed Zero-Sum Stochastic Differential Game and Doubly Reflected BSDEs with a Specific Generator
	12:15 – 12:30	Coffee break
	12:30 – 13:00	Award ceremony and closing
	13:00 - 14:00	Lunch break