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Ca' Foscari University of Venice
Department of Economics

VERA
Venice centre in Economic and Risk Analytics for public policies

VERA Workshop

Life-cycle finance, asset allocation and insurance: New trends and challenges

January 17, 2020
10:15 am

Meeting Room 1
San Giobbe
Economics Campus
Cannaregio 873,
Venice, Italy

The attendance is free, but registration is required for organizational purposes and space reasons.
To attend write to:
d.barro@unive.it

10:15 Opening addresses
Monica Billio, Head of Department of Economics, Ca' Foscari University of Venice
Diana Barro, Department of Economics, Ca' Foscari University of Venice

10.30 - 11.00 Goal-based long-term individual asset liability management: wealth management at a crossroads
Massimo di Tria, Chief Investment Officer, Cattolica Assicurazioni

11.00 - 11.30 Goal-based long-term individual asset liability management: between stochastic optimization and modern wealth management solutions
Giorgio Consigli, University of Bergamo

coffee break

12.00 - 12.30 Comparing Reinforcement Learning approaches in financial trading systems
Marco Corazza, Department of Economics, Ca' Foscari University of Venice

12.30 - 13.00 Household finance and insurance: managing Long Term Care risks
Agar Brugiavini, Department of Economics, Ca' Foscari University of Venice

light lunch

14.30 – 15.00 Tactical Asset Allocation based on Markov Switching Volatility Models
Andrea Trovato, Head Quant Division, Eurizon Asset Management S.g.r.

15.00 – 15.30 Green portfolio construction
Antonella Basso, Department of Economics, Ca' Foscari University of Venice