



ALMA MATER STUDIORUM
UNIVERSITÀ DI BOLOGNA
DEPARTMENT OF ECONOMICS

A Conference in Memory of Peter Carr

University of Bologna

April 14, 2023

Piazza Scaravilli 2, Classroom 32, 3rd floor

9.30. Registration

10.00 – 10.45 Lorenzo Torricelli, University of Bologna, “Explicit Option Pricing with Additive Processes”

10.45 – 11.30 Pasquale Cirillo, ZHAW School of Management and Law, “The Wang Transform is a Matter of Inequality”

11.30 – 12.15 Federico Maglione, University of Florence, “Stretching Merton’s Distance to Default Model”

12.30-14.00 Lunch Time

14.15 – 15.00 Gianna Figà-Talamanca, University of Perugia, “Spiking the Volatility Punch”

15.00 – 15.45 Claudio Tebaldi (online), Bocconi University, TBA

15.45 – 16.30 Umberto Cherubini, University of Bologna, “Pickands Option Pricing”

16.30 – 17.00 Farewell: Peter Carr Chapter Italy.

Participation is free of charge, and will take place in a hybrid form, both in presence and online. For organization purposes we ask you to register sending an e-mail, **specifying whether you will be attending in presence or online**, to marialuigia.loiudice@unibo.it, umberto.cherubini@unibo.it, federico.maglione@unifi.it

Department of Economics

PIAZZA SCARAVILLI 2 | 40126 Bologna | Italy | dse.segreteria@unibo.it