

1222 · 2022  
**800**  
ANNI



UNIVERSITÀ  
DEGLI STUDI  
DI PADOVA



DIPARTIMENTO  
**MATEMATICA**

DIPARTIMENTO DI MATEMATICA "TULLIO LEVI-CIVITA"



AMBASSADE  
DE FRANCE  
EN ITALIE

*Liberté  
Égalité  
Fraternité*

INSTITUT  
FRANÇAIS

ITALIA



# The memory of volatility

- JOURNÉE D'ETUDE -

**1st March 2024**

**Torre Archimede**  
Department of Mathematics  
Via Trieste 63 Padova

Meeting room 701  
(access from tower B)

Organisers: G. Callegaro  
M. Grasselli

## Program

- 10.00 - 10.30: welcome coffee!
- 10.30 - 11.15: **A. Pannier** (Paris Cité)
- 11.15 - 12.00: **L. Torricelli** (Bologna)
- 12.00 - 14.00: lunch
- 14.00 - 14.45: **A. Pallavicini** (Intesa SanPaolo)
- 14.45 - 15.30: **G. Pagès** (Paris Sorbonne)
- 15.30 - 16.00: coffee and biscuits
- 16.00 - 16.45: **O. Bonesini** (Imperial)
- 16.45 - 17.30: **J. Guyon** (Ecole des Ponts)
- 18.30 : aperitivo and dinner!