Finanziato dall'Unione europea NextGenerationEU | Ministero dell'Università e della Ricerca | Italiadomani Piano Nazionale di Ripresa e Resilienza | Università Bocconi Milano

Workshop on

# Interdisciplinary Perspectives on Machine Learning and Financial Decision Making: Quantitative Approaches

## 20 JANUARY 2026

Bocconi University | Common Room – 2nd Floor

Via Röntgen 1, Milano

**REGISTRATION FORM**

## PROGRAM

| | |
|---|---|
| **09:00 – 09:10 am** | **Introduction Speech by the Organizers** |
| **09:10– 10:40 am** | Title: **Generative Diffusion Models and their applications**<br>Chair: **G. Savarè** Bocconi University<br>Keynote Speech: **M. Mezard** Bocconi University "Generative models: generalization versus memorization"<br>Speaker: **J. Garnier Brun** Bocconi University "Early Stopping Too Late? Traces of Memorization Before Overfitting in Generative Diffusion"<br>Speaker: **G. Conforti** Università di Padova **"**Convergence bounds for diffusion models from continuous to discrete: a unified approach via score monotonicity" |
| **10:40 – 11:10 pm** | **Coffee Break** |
| **11:10 am – 12:30 pm** | Title: **Interdisciplinary physics and its applications in economics**<br>Chair: **C. Tebaldi** Bocconi University<br>Speaker: **R. Mantegna** Università di Palermo "Information filtering in financial networks"<br>Speaker: **A. Stella** Università di Padova" Rare events and large deviation principle for critical variables: Ising model, anomalous diffusion and universality issues" |
| **12:30 – 1:30 pm** | **Lunch** |

This workshop has been funded by MUR-PRIN 2022 "Liquidity and systemic risks in centralized and decentralized markets"
prot. 20227TCX5W CUP J53D23004140001

| | |
|---|---|
| **1:30 – 3:00 pm** | Title: **Financial Decision Making**<br>Chair: **A. Battauz** Bocconi University<br>Speaker: **S. Herzel** University of Rome Tor Vergata "Reinforcement Learning for Financial Decisions"<br>Speaker: **P. Pigato** University of Rome Tor Vergata "A stochastic volatility approximation for a tick-by-tick price model with mean-field interaction"<br>Speaker: **J. Dianetti** University of Rome Tor Vergata "Reinforcement learning for exploratory optimal stopping: A singular control formulation" |
| **3:00 – 3:15 pm** | **Break** |
| **3:15 – 4:15 pm** | Title: **PhD Session**<br>Chair: **B. Rindi** Bocconi University<br>Speaker: **A. Andolfatto** Bocconi University "From Numbers to Words: Breaking Down Institutional Beliefs"<br>Speaker: **I. Leoni** Bocconi University "Measuring Corporate Credit Contagion with Non-Regressive Machine Learning"<br>Speaker: **S. Staffolani** Bocconi University Title TBA |

ORGANIZERS

**Claudio Tebaldi** Bocconi University; **Giuseppe Savarè** Bocconi University; **Marc Mezard** Bocconi University

For further information, please contact fintechlab@unibocconi.it.

This workshop has been funded by MUR-PRIN 2022 "Liquidity and systemic risks in centralized and decentralized markets"
prot. 20227TCX5W CUP J53D23004140001