



**UNIVERSITÀ
DI PARMA**

DIPARTIMENTO DI SCIENZE MATEMATICHE, FISICHE E INFORMATICHE

<http://smfi.unipr.it>

SEMINARIO

Dr. Andrea PALLAVICINI

Andrea Pallavicini is the Head of equity, FX and commodity models at Banca IMI, Milan, and visiting professor at the Department of Mathematics of Imperial College, London. He holds a Ph.D. in Theoretical and Mathematical Physics from the University of Pavia for his research activity at CERN.

Lunedì 30 novembre 2026 ore 14.00

Aula D, Plesso di Matematica.

Titolo: Pricing and Hedging on Trading Desks the current landscape and future perspectives

Abstract: Trading desks manage risk through replication rather than directional forecasting. This presentation reviews the quantitative machinery of pricing and hedging, spanning advanced volatility modeling (stochastic, rough, path-dependent) and deep hedging for markets with transaction costs and discrete trading, concluding with the evolving role and skill set of quantitative analysts.

Organizzatore: Prof.ssa Chiara GUARDASONI