



Monitoring Risks in Financial Markets

WORKSHOP

February 4, 2026 | Aula 0.1 | Piazza Strambi 1, Macerata

PROGRAM DETAILS

14.00-14.30 | *Welcome and opening*

14.30-16.10 | **Session: Machine learning in finance. Chair: L. Romeo** (Università di Macerata)

A Nonlinear Target-Factor Model with Attention Mechanism for Mixed-Frequency Data

A. Brini (Duke University), E. Seregina

Generalizable Machine Learning for Corporate Bankruptcy Prediction: An XGBoost-Based Framework

G. Duca (Università di Macerata), A. Bucci, R. Rosati, L. Romeo

Spatiotemporal neural networks for return forecasts

D. Komis (Università di Macerata), A. Bucci, L. Riccetti

Clustering Realized Volatility by Good and Bad decomposition

R. Mattera (Università degli Studi della Campania - Luigi Vanvitelli), G. Scepti

16.30-17.45 | **Session: Volatility models. Chair: G. Palomba** (Università Politecnica delle Marche)

Asymmetric Models for Realized Covariances

E. Dzuverovic (Università Ca' Foscari di Venezia), L. Bauwens, C. Hafner

A matrix-variate autoregressive model for time series of covariance matrices

M. Palma (Università della Svizzera Italiana), A. Bucci

Spillovers and Co-movements in Multivariate Volatility: A Vector Multiplicative Error Model

L. Scaffidi Domianello (Università di Catania), E. Otranto

17.45-19.00 | **Session: Financial modelling. Chair: A. Bucci** (Università di Macerata)

Range-based signed volatility estimation and the good vol/bad vol conundrum

P. Dutillo (Università degli Studi della Toscana), M. Caporin, S. Paterlini

What Do Stock Returns Tell Us About Economic Activity? A High-Frequency Approach

F. Ghezzi (UC San Diego)

Duration Modeling in the Presence of Zero-Duration Clusters

A. Morelli (Università degli Studi di Milano), M. Caporin, E. Rossi

19.00 | *Closing and dinner*

The workshop can be followed on-line at:

<https://events.teams.microsoft.com/event/5a9335a4-6de6-4c17-af29-b4aec50397a4@1aceb148-a22a-49fb-b0f8-18319c256a74>

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For any questions, please email andrea.bucci@unimc.it with the subject "Monitoring Risks in Financial Markets @Unimc".

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