

2nd Workshop on Sustainable Finance Spoke 4 - GRINS



Campus San Giobbe, Università Ca' Foscari Venezia
2/3 December 2024

2nd Workshop on Sustainable Finance

Assessment of climate impact, physical and transition risks

Campus San Giobbe, Università Ca' Foscari Venezia

2 December 2024 – Lecture Room 6A

[Link zoom](#)

h. 10.00 **Registration and coffee**

h. 10.30 **Welcome and Opening Remarks**

Monica Billio, Ca' Foscari University of Venice

h. 10.45 – 13.00 **Models for Climate Risk Impacts** – Chair Roberto Casarin

- Hung Vuong Pham, Ca' Foscari University of Venice, *Unravelling the Interplay Between Land Use Change and Surface Water Quality in Italian Watersheds*
- Antonio Peruzzi, Ca' Foscari University of Venice, *Latent Space Models for Climate-related News Interaction*
- Enzo D'Innocenzo, University of Bologna, *Econometric Methods for Meteorological Drought*
- Camilla Mastromarco, University of Calabria, *Estimating Nonparametric Conditional Frontiers and Efficiencies with applications to digital finance and green innovation*
- Roberto Casarin, Ca' Foscari University of Venice, *Spatiotemporal Shot-noise Cox models: An application to wildfires*

h. 13.00 – 14.00 **Light lunch**

h. 14.00 – 15.45 **Climate Risk Impacts** – Chair Dario Palumbo

- Andrea Mazzocchetti, Ca' Foscari University of Venice, *Impacts of low-carbon transition policies across the Italian economy and financial system*
- Donatella Albano, Gabriella De Bernardo, ANIA, *Nat Cat physical risk and insurance protection gap*
- Lea Zicchino, Sedric Zucchiati, Michele Penza, Antonella Fabrizio, Lorenzo Prosperi, Prometeia, *Investment in mitigating environmental risks and company performance*
- Nicola Bartolini, University of Bologna, *Climate-related risk impacts on European equity and fixed-income markets*

h. 15.45 – 16.15 **Coffee Break**

h. 16.15 – 18.00 **Climate Risk Exposure** – Chair Massimiliano Caporin

- Alessandro Dario Lavia, University of Torino, *Rigidity and Default in Production Network*
- Rosella Giacometti, University of Bergamo, *Transition and physical risk exposure of the financial sector*
- Maria Rosaria Pappalardo, University of Catania, *An enhanced simulation-based approach for multicriteria evaluation of SMEs performances*
- Massimiliano Caporin, University of Padova, *Price impact of ESG/emission-related news*

h. 18.00 **Aperitif**

2nd Workshop on Sustainable Finance

ESG risk dimensions and their impact on investors and SMEs

Campus San Giobbe, Università Ca' Foscari Venezia

3 December 2024 – Meeting Room 1

[Link zoom](#)

h. 9.00 – 10.45 **ESG Models and Scoring** – Chair Diana Barro

- Lea Zicchino, Sedric Zucchiati, Michele Penza, Antonella Fabrizio, Lorenzo Prosper, Prometeia, *Extraction of ESG KPIs from NFD reports*
- Giorgio Bongermio, University of Bologna, *ESG scoring under uncertainty of information*
- Sabrina Stella, Modefinance, *Development of the ESG score: in-depth analysis of relevant metrics for SMEs*
- Diana Barro, Ca' Foscari University of Venice, *Portfolio management problems including sustainability requirements*

h. 10.45 – 11.15 **Coffee Break**

h. 11.15 – 13.15 **Risk and ESG data** – Chair Monica Billio

- Caterina Cruciani, Ca' Foscari University of Venice, *The survey of representative Italian investors regarding the attitudes towards sustainable investment decision*
- Luca Menicacci, Free University of Bozen-Bolzano, *The impact of greenwashing on security pricing: Preliminary results from the Food&Beverage and Utility industries*
- Alessandra Insana University of Messina, *Building a realized volatility database: some preliminary results*
- Francesca Battaglia, University of Napoli Parthenope, *Analyzing the Volatility of Sustainable Finance: an Investigation of Volatility, Risk Measures, and ESG Reputational Impact*
- Gianpiero Longobardi, Marco Macellari, CRIF, *The relationship between credit risk and ESG and the importance of data*

h. 13.15 – 14.15 **Light lunch**

h. 14.30 **End of workshop**