

AlgoDefi26 Workshop

Algo-trading & DeFi

Algorithmic Trading, Decentralized Finance and Artificial Intelligence in Capital Markets

Third Workshop

October 8-9, 2026

Program

8 October

- **8.45 Registration & welcome coffee**
- **9.15–10 – Invited session**
Ryan Donnelly (King's College): Optimal Execution and Equilibrium Trading of Perpetual Contracts
- **10–10.50 – Contributed session**
Andrea Consiglio (University of Palermo): Drawdown-Based Allocation of Trading Strategies: Identification, Model Uncertainty, and Evidence from Bitcoin
Nazem Khan (University of Warwick): The Economics of Decentralized Connectivity
- **10.50–11.20 Coffee break**
- **11.20–13 – Contributed session**
Steve Zambou Woukeng (University of Oxford): Optimal liquidity provision on continuous space AMM v3
Daniele Maria di Nosse (Scuola Normale Superiore di Pisa): Mitigating Adverse Selection in Concentrated Liquidity AMMs with Dynamic Fees: An Agent-Based Model Approach
Jack Kerr (Universität Stuttgart): Optimal liquidity taking in an automated market maker
Mahin Khandaker (University of Oxford): An Equilibrium Theory of Transient Price Impact

- 13–14.25 **Lunch**

- 14.25–16.30 – **Contributed session**
 - Gianmarco Morbelli (University of Amsterdam):** Signature-Based Optimal Execution for Statistical Arbitrage with Path-Dependent Trading Signals
 - Yuheng Lan (Politecnico di Milano):** Trading and Optimal Execution in Future and Spot Markets with Cross Impacts
 - Dalila Rosati (University of Zurich):** Variance-Optimal Hedging under Additive Normal Tempered Stable Dynamics: Theory and Market Evidence
 - Marco Corazza (Ca' Foscari University of Venice):** Input sensitivity and relevance in MLP option pricing: An application to the SPX European call option
 - Gabriele Ciotti (Università degli Studi di Perugia):** Volatility Calibration and the Empirical Performance of the Avellaneda–Stoikov Market-Making Model in Fragmented Cryptocurrency Markets

- 16.30–17 **Coffee break**

- 17–18.30 – **Industry panel:**
 - Carlo Comporti (Consob)**
 - Ernesto Olmedo (Qivalis)**
 - Alberto Amadio (Keyrock)**
 - Giorgio Guidetti (Milano Blockchain Week)**
 - Moderator: Andrea Prampolini (Intesa Sanpaolo)**

9 October

- 8.30–9.15 – **Invited session**
Eduardo Abi Jaber (Ecole Polytechnique): Signatures for Hedging with Memory
- 9.15–10.30 – **Contributed session**
Giovanni Dispoto (Politecnico di Milano): Eliciting ESG Preferences for Reinforcement Learning-Based Portfolio Optimization
Ioanna-Yvonne Tsaknaki (Scuola Normale Superiore di Pisa): Can Reinforcement Learning Efficiently Discover Price Manipulation?
Damiano D'Aleo (Politecnico di Milano): Evaluating Time-Series Foundation Models for Multilevel Limit Order Book Trajectory Generation
- 10.30–11 **Coffee break**
- 11–12.15 – **Contributed session:**
Kirill Shakhnov (University of Surrey): Intermediary Runs on the Blockchain
Ralf Laschinger (LMU Munich School of Management): Financing Liquidity with Capital or Information?
Rostislav Berezovskiy (Vega Institute Foundation): A mean-field model of liquidity provision in CLMMs with onchain data verification
- 12.15–12.45 – **Invited session**
Piero Cipollone (European Central Bank): Laying the Foundation for an Innovative and Integrated European Digital Asset Ecosystem: The Role of the Central Bank.
- 12.45–14 **Lunch**
- 14–15.40– **Contributed session**
Chiara Agostini (Imperial College): A Latent Order Book theory of square-root Cross-Impact
Davide Barone (Scuola Normale Superiore di Pisa): Trading in the Sunshine or in the Shade: Market Impact and Adverse Selection on Hyperliquid
Giorgio Campisano (University of Amsterdam): An Empirical Measure of Toxic Order Flow for Anonymous Limit Order Book Markets
Felipe Moret (Scuola Normale Superiore di Pisa): Deep Learning of Robust Market Making under Regime-Switching Order Flow

- 15.40 **Conclusions**

Scientific Committee

Emilio Barucci (Politecnico di Milano), Tomaso Aste (University College London), Michele Azzone (Politecnico di Milano), Michele Fabi (Telecom Paris), Antonio Castagna (Iason), Andrea Prampolini (Intesa Sanpaolo and Assiom Forex), Marcello Restelli (Politecnico di Milano), Leandro Sánchez Betancourt (University of Oxford).

Attendance to the conference is free but registration is mandatory.

The workshop will take place October 8-9, 2026 at Politecnico di Milano

[Aula Rogers](#), Via Bonardi 3, Leonardo Campus, Building 11.

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