

International Symposium Bruno de Finetti Centenary Conference

Rome, November 15-17, 2006

Program

Wednesday, November 15 - Aula Magna, Università "La Sapienza" P.le Aldo Moro, 5

Mathematical Session 1: *De Finetti's Legacy in Probability Today*

9,00 Opening of Conference

Chairman: Marco Scarsini

9,45 Eugenio Regazzini (Università di Pavia, Italy)
De Finetti's contribution to the theory of random functions

10,45 - 11,15 Coffee Break

11,15 Presentation of the Volumes
"Opere di Bruno de Finetti", Edited by Unione Matematica Italiana

Chairman: Giorgio Koch

15,00 Olav H. Kallenberg (Auburn University, USA)
Some highlights from the theory of multivariate symmetries

16,00 - 16,30 Coffee Break

16,30 Persi Diaconis (Stanford University, USA)
Exchangeability in the Twenty First Century

12,00 - 18,00 Exhibition of Historical Books
"Probability from Cardano to de Finetti"
Library of Department of Mathematics "G. Castelnuovo"

Thursday, November 16 - Accademia Nazionale dei Lincei Via della Lungara, 230

Mathematical Session 2: *De Finetti's Legacy in Probability Today*

9,00 Opening

Chairman: Carlo Sbordone

10,00 Steffen L. Lauritzen (Oxford University, UK)
Exchangeable Rasch Models

11,00 - 11,30 Coffee Break

11,30 Paul Ressel (Katholische Universität Eichstatt, Germany)
Exchangeability and semigroups

Chairman: Wolfgang Runggaldier

15,00 Yoseph Rinott (Hebrew University, Israel)
Exchangeability, concepts of dependence, and statistical implications

16,00 - 16,30 Coffee Break

16,30 Murad Taqqu (Boston University, USA)
Dependence structures of some infinite variance stochastic processes

**Friday, November 17 - Accademia Nazionale dei Lincei
Via della Lungara, 230**

Economics Session: *Bruno de Finetti and Economics Analysis*

9,00 Opening

Chairman: Siro Lombardini

9,30 Giorgio Lunghini (Università di Pavia, Italy)
Bruno de Finetti and Economic Theory

10,30 - 11,00 Coffee Break

11,00 Luca Barone (Goldman-Sachs International, UK)
Mean-Variance Portfolio Selection: de Finetti scoops Markowitz
(Communications to the Conference by Mark Rubinstein and Harry Markowitz)

12,00 Flavio Pressacco (University of Udine, Italy)
B.de Finetti hero of the two worlds: (applied) mathematician and (quantitative) economist

13,00 Conclusions and Closure of Conference

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