

## ***Inverse Problems in Wave Phenomena, in Financial and Actuarial Applications***

Minisymposium dedicated to the 65th anniversary  
of an outstanding expert in inverse problems Professor Francesco Zirilli

*Organizers:*

M. Bertocchi, University of Bergamo, Italy ([marida.bertocchi@unibg.it](mailto:marida.bertocchi@unibg.it))

B. Nilsson, Linnaeus University, Sweden ([borje.nilsson@lnu.se](mailto:borje.nilsson@lnu.se))

S. Nordebo, Linnaeus University, Sweden ([sven.nordebo@lnu.se](mailto:sven.nordebo@lnu.se))

### ***Invited Speakers***

**M. Bertocchi**, R. Giacometti, M.T. Vespucciz, *Risk management in energy market*, University of Bergamo, Italy, [marida.bertocchi@unibg.it](mailto:marida.bertocchi@unibg.it)

**L. Fatone**, *The use of statistical tests to calibrate stochastic dynamical systems*, University of Camerino, Italy, [lorella.fatone@unicam.it](mailto:lorella.fatone@unicam.it)

**F. Mariani**, *Calibration of the Hull and White stochastic volatility model*, University of Verona, Italy, [francesca.mariani@univr.it](mailto:francesca.mariani@univr.it)

**M.C. Recchioni**, *Differential geometry and the calibration of local stochastic volatility models*, University of Ancona, Italy, [mcrecchi@mta01.univpm.it](mailto:mcrecchi@mta01.univpm.it)

**M. Stumpf**, *Evaluation of pulsed em fields in cylindrically layered structures first steps towards efficient power cable*, Brno University, Czech Republic, [martin.stumpf@centrum.cz](mailto:martin.stumpf@centrum.cz)

R. Cerqueti, **P. Falbo**, C. Pelizzari, *Relevant states and memory in Markov chain bootstrapping and simulation*, University of Brescia, Italy, [falbo@eco.unibs.it](mailto:falbo@eco.unibs.it)

**S. Gustafsson**, S. Nordebo, B. Nilsson, *Wave propagation characteristics and model uncertainties for HVDC power cables*, Linnaeus University, Sweden, [stefan.h.gustafsson@lnu.se](mailto:stefan.h.gustafsson@lnu.se)

B. Djehiche, **A. Hilbert**, H. Nassar, *A functional Hodrick-Prescott filter and its applications in econometric*, Linnaeus University, Sweden, [astrid.hilbert@lnu.se](mailto:astrid.hilbert@lnu.se)

**B. Nilsson**, S. Nordebo, A. Khrennikov, *Quantum tomography in optical fibres*, Linnaeus University, Sweden, [borje.nilsson@lnu.se](mailto:borje.nilsson@lnu.se)

**S. Nordebo**, S. Gustafsson, B. Nilsson, *Dispersion modeling and analysis for multilayered open coaxial waveguides*, Linnaeus University, Sweden, [sven.nordebo@lnu.se](mailto:sven.nordebo@lnu.se)