

WORKSHOP

INSURANCE, CLIMATE, HEALTH, FINANCIAL STABILITY

ROME, 21 JANUARY 2026

ore 10.00 - 18.00 - Via Sallustiana 62, Rome

10.00 Opening Remarks

10.10 **SESSION 1A** Climate Risk, Prevention & Demand for NatCat Protection

Are People Willing to Pay to Prevent Natural Disasters?

L. Guiso, T. Jappelli*

La copertura assicurativa contro i rischi naturali

A. Frigo, A. Venturini*

Here Comes the Flood: Climate Risk of Mortgages in Rimini

I. Faiella, L. Lavecchia*

11.35 Coffee Break

11.50 **SESSION 1B** Physical Risk, Credit Risk & Earthquake Insurance

Physical Risk and Natural Catastrophes Insurance: Italian Limited Companies

D. Albano, M. Billio, G. De Bernardo*, D. Focarelli, C. Gianni*, L. Salvati

Hydrogeological and Credit Risk: Physical Risk-Adjusted PD

M. Cugliari, S. Narizzano, F. Vassalli*

The assessment of alternative models of seismic hazard for insurance pricing
with application to Italy's residential buildings

R. Cesari*, L. D'Aurizio*

13.15 Lunch Break

14.45 **SESSION 2** Health, LTC, Ageing & Survival Expectations

Willingness to Pay for Health Insurance in Italy: Evidence from a Survey on Consumers' Behaviour

D. Focarelli, C. Gesmundo*, C. Savino

What Are the Costs of Dementia in Europe?

E. Bassoli, A. Brugiavini*, L. Carrino

Willingness to Pay for Long-Term Care: Experimental evidence from Italy

C. Savino*, F. Maurici

16.10 Short Break

16.25 **SESSION 3** Banks, Insurers, Systemic & Operational Risk

Mortgage Lending and Bank Involvement in Insurance

F. Apicella, L. D'Aurizio, R. Gallo*, G. Guazzarotti

Market Risk of Securities Held by Italian Banks and Insurers

M. L. Bianchi*, F. Pallante

Comparing the Systemic Risk of Insurers and Banks

M. L. Bianchi, F. Pallante*

17.50 Wrap Up

* Speaker

Tutte le presentazioni si terranno in lingua italiana.

Si prega di segnalare eventuali allergie o intolleranze alimentari in fase di registrazione.

Il programma e il materiale dell'evento saranno disponibili, previo consenso degli autori, sulla pagina dedicata: [Workshop on Insurance, Climate, Health, Financial Stability](#).

Per partecipare all'evento si prega di registrarsi all'indirizzo riskevent@ania.it