



Università
Ca' Foscari
Venezia

Department of Economics



Monday 13th November

VENice EconometrICs Workshop

Aula 5A, San Giobbe

Dipartimento di Economia, Università Ca' Foscari Venezia

10.00 Welcome

10.30 Macroeconometrics

On the Role of Domestic and International Financial Cyclical Factors in Driving Economic Growth

Monica Billio, Michael Donadelli, Giulia Livieri, Antonio Paradiso (Università Ca' Foscari Venezia)

Parameter heterogeneity, persistence and cross-sectional dependence: new insights on fiscal policy reaction functions for the Euro area

Roberto Golinelli, Irene Mammi (Università Ca' Foscari Venezia), **Antonio Musolesi**

Discussant: Francesco Ravazzolo (Università di Bolzano)

11.30 Financial Econometrics

Forecasting Electricity Prices with RES penetration

Angelica Gianfreda, Francesco Ravazzolo, Luca Rossini (Università di Bolzano)

Smile at errors: A discrete-time stochastic volatility framework for pricing options with realized measures

Giacomo Bormetti, Roberto Casarin, Fulvio Corsi, Giulia Livieri (Scuola Normale Superiore, Pisa)

Discussant: Loriana Pelizzon (Università Ca' Foscari Venezia)

12.30 Invited seminar

Sequential testing for structural stability in approximate factor models

Matteo Barigozzi (London School of Economics), **Lorenzo Trapani**

13.30 Lunch

15.00 Network Econometrics

The impact of network connectivity on factor exposures, asset pricing and portfolio diversification

Monica Billio, Massimiliano Caporin, Roberto Panzica (Goethe University, Frankfurt), **Loriana Pelizzon**

Networks in risk spillovers: A multivariate GARCH perspective

Monica Billio, Massimiliano Caporin, Lorenzo Frattarolo (Università Ca' Foscari Venezia), **Loriana Pelizzon**

Financial Bridges and Network Communities

Roberto Casarin, Michele Costola (Goethe University, Frankfurt), **Erdem Yenerdag**

Bayesian Markov switching tensor regression for time-varying networks

Monica Billio, Roberto Casarin, Matteo Iacopini (Università Ca' Foscari Venezia)

Discussant: Fulvio Corsi (Università Ca' Foscari Venezia)

17.00 Farewell: **Domenico Sartore**