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Venezia



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Italiadomani
PIANO NAZIONALE
DI RIPRESA E RESILIENZA

Workshop: Advances in Macroeconometrics

October 29th, 2025

Department of Economics,
Meeting Room 1
Ca' Foscari University of
Venice

09:20-09:30 — Welcome Remarks

09:30-11:00 — Session

- Dario Palumbo, "A Simple Parsimonious Framework for Extracting and Modelling the Term Structure of Interest Rates"
- Qing Wang, "Bayesian Tensor Regression with Stochastic Volatility"
- Antonio Peruzzi, "Multiple Equilibria and the Phillips Curve: Do Agents Always Under-react?"

11:00-12:00 — Keynote Lecture:
Andrew Harvey - University of Cambridge,
"A New Approach to Regime Switching"

12:15-13:30 — Keynote Lecture:
Fabio Canova - BI Norwegian Business School,
"Low Frequency Movements and SVAR Analysis"

Organizing Committee: Monica Billio, Roberto Casarin, Dario Palumbo, Antonio Peruzzi