Finance workshop
21-22 March 2022, Meeting Room 1
San Giobbe Economics Campus – Cannaregio 873, Venice

Monday, 21st
12.15 Measuring Macroeconomic Tail Risk
Roberto Marfè, University of Turin – Collegio Carlo Alberto (with Julien Pénasse)
13.30 Lunch
15.00 Housing Yields
Stefano Colonnello, Ca’ Foscari University of Venice; Halle Institute for Economic Research
(with Roberto Marfè and Qizhou Xiong)
15.45 Zombie Lending in the United States
Maximilian Göbel, University of Lisbon, Lisbon School of Economics and Management
(with Nuno Tavares)
16.30 Break
16.45 The persistence of misinformation in financial markets
Paolo Pellizzari, Ca’ Foscari University of Venice (with Luca Gerotto and Marco Tolotti)

Tuesday, 22nd
10.00 Estimating Financial Networks by Realized Interdependencies: A Restricted Vector Autoregressive Approach
Massimiliano Caporin, University of Padua
(with Deniz Erdemlioglu and Stefano Nasini)
10.45 Break
11.00 How Sovereign is Sovereign Credit Risk? Global Prices, Local Quantities
Marti Subrahmanyam, Leonard N. Stern School of Business, New York University
12.00 Lunch
14.00 Low price-to-book ratios and bank dividend payout policies
Tommaso Oliviero, University of Naples Federico II
(with Leonardo Gambacorta and Hyun Song Shin)
14.45 Break
15.00 V-Shapes
Roberto Renò, University of Verona (with Maria Flora)
15.45 Break
16.00 Generalized Compounding and Growth Optimal Portfolios: Reconciling Kelly and Samuelson
Umberto Cherubini, University of Bologna
(with Peter Carr)

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Progetto HIDEA: Advanced Econometrics for High-frequency Data
CUP H74I17000210005