

CODICE PROGETTO

PE0000018

# TIME SERIES MODELS FOR FINANCIAL AND ENVIRONMENTAL RISKS

Thursday May 30th 2024, 10.00 am  
Meeting Room 1, San Giobbe Economics Campus  
Fondamenta Cannaregio 873, Venice

10.00 am **Registration**

10.45 am **Welcome Remarks**

**Monica Billio**, Ca' Foscari University of Venice, Project Leder of the GRINS Spoke 4, Sustainable Finance

11.00 am **1<sup>ST</sup> SESSION**

Chair: **Antonio Peruzzi**

**Giacomo Bormetti** (University of Pavia), *Measuring price impact and information content of trades in a time-varying setting*

**Giuseppe Buccheri** (University of Verona), *Semiparametric Estimation of Volatility in the Presence of Intraday Drift Dynamics*

12.30 pm Light lunch

2.00 pm **2<sup>ND</sup> SESSION**

Chair: **Giulia Carallo**

**Dario Palumbo** (Ca' Foscari University of Venice), *An Observation-Driven Generalized Poisson Model*

**Enzo D'Innocenzo** (University of Bologna), *Limit results for score-driven filters*

3.30 pm Coffee break

4.00 pm **Keynote speech**

Chair: **Dario Palumbo**

**Andrew Harvey** (University of Cambridge), *Score-driven models: overview and recent developments*

Organising committee: **Monica Billio, Dario Palumbo**



Participation in the workshop is free, for organizational reasons you are asked to register by May 27 here <https://bit.ly/form-workshop-timeseriesmodels>

Workshop included among the activities of NRRP Project "GRINS" Spoke 4 "Sustainable Finance" - Progetto "GRINS - GROWING RESILIENT, INCLUSIVE AND SUSTAINABLE" (cod. PE0000018 CUP: H73C22000930001). Avviso 341/2022 "Partenariati estesi alle università, ai centri di ricerca, alle aziende per il finanziamento di progetti di ricerca di base". Piano Nazionale di Ripresa e Resilienza, Missione 4 "Istruzione e ricerca" - Componente 2 "Dalla ricerca all'impresa" - Investimento 1.3, finanziato dall'Unione europea - NextGenerationEU