IWEEE 2026

5th Italian Workshop of Econometrics and Empirical Economics

January 16-17, 2026

Università Politecnica delle Marche

Dipartimento di Scienze Economiche e Sociali

Under the Auspices of the Rector of the Università Politecnica delle Marche

With our partners:

Fifth Italian Workshop of Econometrics and Empirical Economics

Italian Econometric Association (SIdE-IEA)

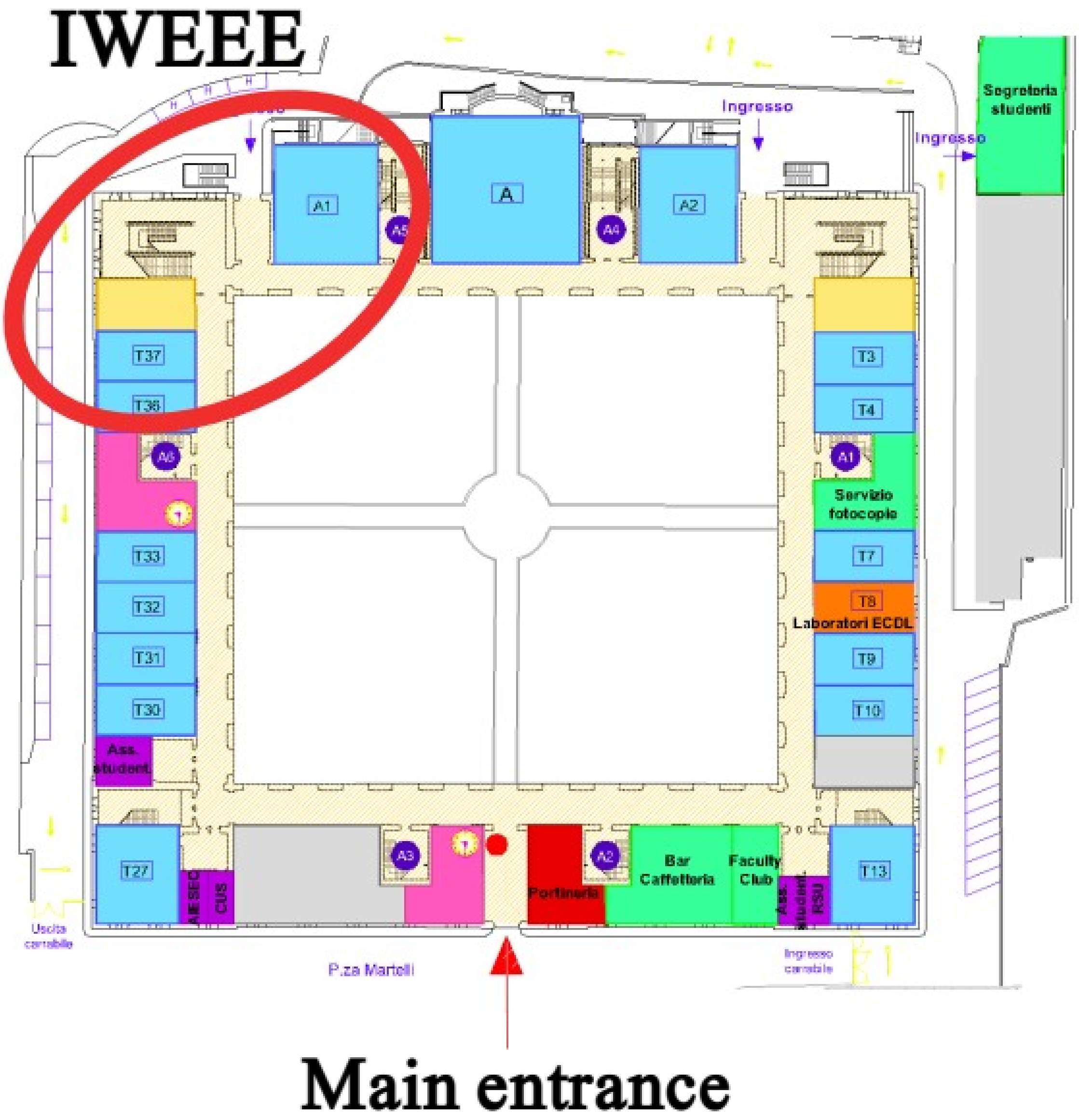
Locally organized by the Department of Economics and Social Sciences

Università Politecnica delle Marche

The Congress will take place in Caserma Villarey, Ancona, Piazzale Martelli 8

Parallel sessions will be held in Rooms A1 and T37

Plenary Sessions will be in Room A1



Registration/Help Desk

IWEEE/SIdE staff will be available at the reception desk just outside Room A1 from the morning of January 16th 2026

Coffee breaks and lunch

Coffee breaks and lunch (included in the fee) will be served in Sottoscala A

Conference Dinner

The social Dinner will be on January,17 2026 from 8:30 pm at Ristorante “Il Giardino”, via Fabio Filzi 2/c Ancona (60 €). Please note that attend the conference dinner you will have to produce your physical dinner ticket.

Wireless internet connection

Eduroam is available at the conference venue. Additionally, a dedicated Wi-Fi access point will be available to conference participants. Details will be provided at registration time.

Presentation instructions

The rooms are equipped with a windows PC and a projector. Presenters (in bold in the programme) in parallel sessions must provide the presentation in PDF or PPT format on a USB memory stick to the session chair 10 minutes before the session starts. Papers should be presented in the same order as in the programme.

For 3-speaker sessions the allotted time is 30 minutes: 25 minutes for presentation and 5 minutes for the final discussion. For 4-speaker sessions the time is reduced to 25 minutes: (20 + 5). **The last presenter in the session will act as session chair.**

Poster sessions (A1 vertical)

Poster boards will be set up, in the Hall right outside Room A1. Adhesive tape and drawing pins will be provided.

Invited Speakers:

Bo Honoré

Princeton University

Anne Vanhems

TBS Education and Toulouse School of Economics

Scientific Program Committee: Koen Jochmans (Toulouse School of Economics, chair), Eleni Aristodemou (University of Cyprus), Erich Battistin (University of Maryland), Francesco Bartolucci (University of Perugia), Federico Belotti (University of Tor Vergata), Maria Elena Bontempi (University of Bologna), Irene Botosaru (McMaster University), Carolina Castagnetti (University of Pavia), Jan Ditzen (University of Bolzano/Bozen), Emanuela Marrocu (University of Cagliari), Camilla Mastromarco (University of Calabria), Chris Muris (McMaster University), Claudia Pigini (Marche Polytechnic University), Enrico Rettore (University of Padova), Laura Serlenga (University of Bari), Francesco Valentini (University of Pisa).

Local Program Committee: Riccardo "Jack" Lucchetti **(**Università Politecnica delle Marche, chair), Maria Elena Bontempi (Università di Bologna), Claudia Pigini (Università Politecnica delle Marche)

Friday 16th January 2026

12:00 -13:30 Registration

Location: Outside Room A1

13:45 – 14:00 Welcome Address Room A1

Camilla Mastromarco: *president of the SIdE*

Riccardo (Jack) Lucchetti: *local organiser*

14:00-15:00 Plenary Session 1: Keynote 1 Room A1

Bo Honoré (Princeton University)

Title: TBA

15:00-16:30 Session 1A: Estimation and inference with grouped fixed effects RoomA1

15:00 Claudia Pigini, **Alessandro Pionati**, Francesco Valentini

Specification testing with grouped fixed effects

15:30 Claudia Pigini, Alessandro Pionati, **Francesco Valentini**

Grouped fixed effects regularization for binary choice models

16:00 **Camilla Mastromarco**, Léopold Simar, Anne Vanhems
Endogeneity in Panel Data Framework: Application to Conditional Production Frontier

15:00-16:30 Session 1B: Interactive fixed effects 1 RoomT37

15:00 **Juan M. Rodriguez-Poo**, Alexandra Soberon, Stefan Sperlich

Inference on panel data models with a generalized factor structure

15:30 Michele Cascarano, **Laura Sigalotti,** Francesco Stradi

I Don’t Love EU: Euroscepticism and Household Investments

16:00 **Gianni Carvelli**

On the Performance of Dynamic CCE Estimators under Mixed Integration Orders of the Latent Factors

16:30-17:30 Coffee break + Poster Session 1 Sottoscala A - Hall near Room A1

Wanbo Lu, **Xiaoduo Zhang,** Siyi Li

Research on the Impact of Digital Economy on High-quality Economic Development Based on Mixed-frequency Data Model

Andrea Bastianin, Luca Rossini, **Marco Zoso**

Quantifying Demand Shocks in the Green and Digital Transition

Marco Tedeschi

Green Growth or Just Green? Renewable Energy and the Limits of Decoupling in Europe

Daria Ovsyannikova, Matei Demetrescu

Pitfalls of Inference in Panels with Cross-Dependence of Uncertain Strength

Federico Zaramella, Enrica De Cian,Ian Sue Wing

Household Incidence of Climate Change Heat Impacts and Cooling Adaptation Benefits:Evidence from Italy

17:30-19:00 Session 2A: Non-standard data structures **Room A1**

17:30 Tiziano Arduini, Federico Belotti, **Santiago Pereda-Fernández**

Copula-Based Random Effects Models for General Networks

18:00 Marie Juliette Lizzardi, **Claudia Pigini,** Francesco Valentini

Grouped fixed-effects AKM for employer-employee data with limited mobility

18:30 **Stanislav Anatolyev,** Maksim Smirnov

Many Instruments Estimation and Inference under Clustered Dependence

17:30-19:00 Session 2B: Applications **Room T37**

17:30 **Massimiliano Bratti,** Agata Maida, Filippo Passerini

Firm Recruitment under Guaranteed Minimum Income: Evidence from Italy's Online Job Vacancy Data

18:00 Marco Ventura, **Angela Zanoni**

Inside the Matrix Completion Approach Applications on the Labour Effects of Minimum Wage

18:30 **Daniele Aglio**,Eric Bartelsman

Heterogeneous Firms and the Phillips Curve

20:30 **Social dinner**

Ristorante Il Giardino via Fabio Filzi 2/c, Ancona

Saturday 17th January 2026

8:30-9:00 Registration

Location: Outside Room A1

9:00-10:00 Plenary Session 2: Keynote 2 — Room A1

Anne Vanhems (*Toulouse School of Economics)*

Title: TBA

10:00-11:40 Session 3A: Interactive fixed effects 2 — Room A1

10:00 **Chiara Casoli**, Matteo Manera, Luca Pedini, Daniele Valenti

"It's not the heat, it's the humidity!" New Climate Indices for Europe with a Multilevel Factor Model

10:25 **Marco Barassi**, Jan Ditzen, Yiannis Karavias, Chongxian Zhu

Single-Index Continuous Threshold Regression in Heterogeneous Panel Data with Interactive Fixed Effects

10:50 **Anna Rita Dipierro,** Arturo Leccadito, Camilla Mastromarco

Digital Transformation and Reliance on Bank Credit: Do Efforts Pay Off for Italian Listed Firms?

11:15 George Kapetanios, **Laura Serlenga**, Yongcheol Shin

Testing the Adequacy of the Fixed Effects Estimator in Panel Data Models with Interactive Effects in a Multidimensional Framework

10:00-11:40 Session 3B: Peer effects — Room T37

Massimiliano Bratti, Enrico Lippo, **Andrea Lopes**

Do High-Achieving Peers Matter? Evidence from Selective and Non-Selective University Environments

Natalia Bailey, **Jan Ditzen**, Sean Holly

My neighbour's neighbour is not my neighbour: Instrumentation and causality in spatial models

Alexandre Gori Maia, Esther Menezes

Does hate beget hate speech in social media? Evaluating within- and between-group peer effects

Joshua Aizenman,Hiro Ito,Donghyun Park, **Jamel Saadaoui,** Gazi Salah Uddin

"Global shocks, institutional development, and trade restrictions:what can we learn from crises and recoveries between 1990 and 2022?"

11:40-12:00 Coffee break **Sottoscala A**

12:00-13:30 Session 4A: Network interactions **Room A1**

12:00 Daniele Massacci, Lucio Sarno, Lorenzo Trapani, **Pierluigi Vallarino**

A general randomized test for alpha

12:30 Giuseppe Cavaliere, **Graziano Moramarco**, Alireza Naghavi

Intellectual Property Rights and the Efficiency of International Production Networks: Evidence from the Automotive Industry

13:00 **Roberto Casarin**, Radu Craiu, Qing Wang

Compressed Bayesian Tensor Regression

12:00-13:30 Session 4B:Bayesian **Room T37**

12:00 **Maria Elena Bontempi**, Clémentine Ols, Jacques Mairesse

Resilience of French Conifers to Climate Change: a Cross-Classified Mixed Model Analysis

12:30 **Francesco Ravazzolo,** Luca Rossini, Andrea Viselli

Modeling European electricity market integration during turbulent times

13:00 Monica Billio, Roberto Casarin, Fausto Corradin, **Antonio Peruzzi**

Bayesian Outlier Detection for Matrix–variate Models

13:30-14:30 Lunch + Poster Session 2 Sottoscala A - Hall near Room A1

Mattia Longhi, Caterina Morelli

The Role of Chinese Panda Ambassadors in International Trade

Caterina Morelli, Paolo Maranzano, Philipp Otto

Cluster-wise spatiotemporal panel models for the identification of global and local spillovers of regional GHG emissions

Anna Rita Dipierro, **Pierluigi Toma**

Corruption and its relatives: facing the relationship between economic health and quality of government

14:30-16:10 Session 5A: Applications 2 Room A1

14:30 **Luca Barbaglia**, Sara Flisi, Paolo Paruolo

The combined effect of door-to-door and pay-as-you-throw: Evidence from Emilia-Romagna

14:55 **Andrea Ciaccio**, Francesco Moscone, Elisa Tosetti

Environmental Policy and Firm Performance in Europe: A Difference-in-Differences Approach with Spillovers

15:20 Sergiu Burlacu, Daniela Piazzalunga, **Enrico Rettore**

The value of rotating panel designs to identify the causal effect of an intervention. The case of the Italian labour market legislation

15:45 Loreta Calzaretta, **Laura Magazzini,** Angelo Zago

FDI and local determinants: The case of Italy

14:30-16:10 Session 5B: Time Series **Room T37**

Sebastian Veldhuis and **Martin Wagner**

Integrated Modified Least Squares Estimation and (Fixed-b) Inference for Systems of Cointegrating Multivariate Polynomial Regressions

Hervè Cardot, **Massimiliano Mazzanti**, Antonio Musolesi

Assessing the effect of European climate policy in a panel setting: A Functional principal component analysis model using weekly EU ETS Data over 2005-2023

Christiane Baumeister, **Pascal Frank**, Florian Huber, Gary Koop

Oil, Inflation Expectations, and Household Characteristics: A Nonlinear Heterogeneous Agent VAR Approach

Andrea Cipollini, **Fabio Parla**

Flood risk and credit market conditions for Italian SMEs