



# IWEEE 2026

## 5th Italian Workshop of Econometrics and Empirical Economics

**January 16-17, 2026**

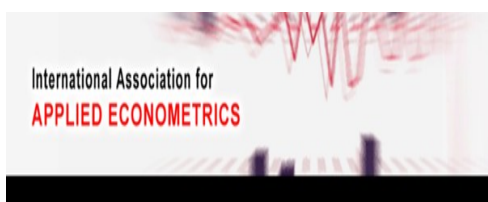
**Università Politecnica delle Marche**

**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*

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: **conference@univpm** (password:

**ANKON2025)**

### **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 Ditzgen (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*

**Koen Jochmans:** *Chair of the Scientific Committee*

**Riccardo (Jack) Lucchetti:** *local organiser*

**14:00-15:00 Plenary Session 1: Keynote 1**

**Room A1**

Bo Honoré (Princeton University)

*Dynamic Panel Multinomial Logit Models*

**Chair:** Koen Jochmans

**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 (TBS Education and Toulouse School of Economics)

*A Mollification Approach to Stabilize Inverse Problems in Econometrics*

**Chair:** Camilla Matromarco

#### **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*

Hervé 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*