



Università  
Ca' Foscari  
Venezia

Department of Economics



# Monday 13th November VENice EconometrICs Workshop

Meeting Room 1, San Giobbe

Dipartimento di Economia, Università Ca' Foscari Venezia

**10.00** Welcome

**10.30** Macroeconometrics

*On the Role of Domestic and International Financial Cyclical Factors in Driving Economic Growth*

**Monica Billio, Michael Donadelli, Giulia Livieri, Antonio Paradiso** (Università Ca' Foscari Venezia)

*Parameter heterogeneity, persistence and cross-sectional dependence: new insights on fiscal policy reaction functions for the Euro area*

**Roberto Golinelli, Irene Mammi** (Università Ca' Foscari Venezia), **Antonio Musolesi**

**Discussant:** **Francesco Ravazzolo** (Università di Bolzano)

**11.30** Financial Econometrics

*Forecasting Electricity Prices with RES penetration*

**Angelica Gianfreda, Francesco Ravazzolo, Luca Rossini** (Università di Bolzano)

*Smile at errors: A discrete-time stochastic volatility framework for pricing options with realized measures*

**Giacomo Bormetti, Roberto Casarin, Fulvio Corsi, Giulia Livieri** (Scuola Normale Superiore, Pisa)

**Discussant:** **Loriana Pelizzon** (Università Ca' Foscari Venezia)

**12.30** Invited seminar

*Sequential testing for structural stability in approximate factor models*

**Matteo Barigozzi** (London School of Economics), **Lorenzo Trapani**

**13.30** Lunch

**15.00** Network Econometrics

*The impact of network connectivity on factor exposures, asset pricing and portfolio diversification*

**Monica Billio, Massimiliano Caporin, Roberto Panzica** (Goethe University, Frankfurt), **Loriana Pelizzon**

*Networks in risk spillovers: A multivariate GARCH perspective*

**Monica Billio, Massimiliano Caporin, Lorenzo Frattarolo** (Università Ca' Foscari Venezia), **Loriana Pelizzon**

*Financial Bridges and Network Communities*

**Roberto Casarin, Michele Costola** (Goethe University, Frankfurt), **Erdem Yenerdag**

*Bayesian Markov switching tensor regression*

*for time-varying networks*

**Monica Billio, Roberto Casarin, Matteo Iacopini** (Università Ca' Foscari Venezia)

**Discussant:** **Fulvio Corsi** (Università Ca' Foscari Venezia)

**17.00** Farewell: **Domenico Sartore**