



5th SIdE-IEA Workshop for PhD students in Econometrics and Empirical Economics (WEEE)

31 August-1 September 2017, Bank of Italy - SADIba, Perugia PG

Thursday 31 August

8.45 Welcome

9:00 **A. Volpicella** (*Queen Mary London*) **Selection of Prior Tightness for Set-Identified Structural Vector Autoregressions**
discussant – E. Bacchiocchi (*University of Milan*)

10:00 **M. Castellani** (*University of Udine*) **Is vertical integration a response to a low level of trust? Evidence from European countries**
discussant - D. Cavapozzi (*University of Venice*)

11:00 Coffee break

11:15 **G. Rovigatti** (*Rome “Tor Vergata”*) **Can the Private Sector Ensure the Public Interest? Evidence from Federal Procurement**
discussant - A. Buccioli (*University of Verona*)

12:15 **I. Belousova** (*Univ. Pol. delle Marche*) **The role of endogenous capital depreciation rate in DSGE models**
discussant - M. Pisani (*Bank of Italy*)

13:15 Lunch

14:15 **R. Camboni** (*University of Padua*) **Procuring medical devices: a structural analysis**
discussant – C. Monfardini (*University of Bologna*)

15:15 **G. Rivolta** (*University of Brescia*) **Transmission of US long-term rate shocks to emerging markets: is there a role for capital flows?**
discussant - E. Guglielminetti (*Bank of Italy*)

16:15 Coffee break

16:30 **P. Zoi** (*Bank of Italy*) **The Dynamics of Price Jumps in the Stock Market: An Empirical Study on Europe and U.S.**
discussant – M. Caporin (*Univ. of Padua*)

17:30 **A. Riganti** (*University of Milan*) **Cost-Containment Policies in Healthcare Sector: the example of ESTAV in Tuscany**
discussant – C. Monfardini (*University of Bologna*)



Italian Econometric Association

Friday 1 September

- 9:00 **F. Lilla** (*University of Bologna*) **Option Pricing with High Frequency Estimates of Continuous and Discontinuous Volatility Components**
discussant – M. Caporin (*Univ. of Padua*)
- 10:00 **C. Santi** (*Scuola Sup. Sant'Anna - Pisa*) **Exploring mutual fund herding in value-growth and size styles**
discussant - J. Marcucci (*Bank of Italy*)
- 11:00 Coffee break
- 11:15 **M. Di Serio** (*University of Salerno*) **The Government Spending Multiplier at the Zero Lower Bound: Evidence from the United States**
discussant – M. Pisani (*Bank of Italy*)
- 12:15 **S. Emiliozzi** (*Bank of Italy*) **The macroeconomic effects of ECB asset purchases at the ZLB in the euro area and four major countries**
discussant - E. Bacchiocchi (*University of Milan*)
- 13:15 Lunch
- 14:15 **M. Toepfer** (*University of Hohenheim*) **Detailed RIF Decomposition with Selection: The Gender Pay Gap in Italy**
discussant - A. Bucciol (*University of Verona*)
- 15:15 **F. Lucidi** (*Univ. of Rome "La Sapienza"*) **Credit Booms and the Net Benefit of (ex-ante) Macro Financial Policies**
discussant - E. Guglielminetti (*Bank of Italy*)
- 16:15 Coffee break
- 16:30 **I. Mikaliunaite** (*University of Palermo*) **How important are GSI banks for the financial distress in the Eurozone? An analysis based on MIDAS VAR**
discussant - J. Marcucci (*Bank of Italy*)
- 17:30 **E. Tripodi** (*EUI*) **Sorting Into Incentives for Prosocial Behavior: The Case of Blood Donations**
discussant - D. Cavapozzi (*University of Venice*)