GENERAL PROGRAMME

2nd Bergamo Workshop in Econometrics and Statistics
Salience Theory, Non-standard Identification and Bayesian Methods

Day 1 – September 7th

9.00 - 9.30: Registrations
9.30 - 9.45: Welcome Remarks
9:45 - 10:45: Keynote Speech 1
10:45 - 11:30: Coffee Break
11:30 - 13:00: Session 1
13:00 - 15:00: Lunch
15:00 - 16:00: Keynote Speech 2
16:00 - 16:30: Break
16:30 - 18:00: Session 2
20.00 – 23.00: Social Dinner

Day 2 – September 8th

9:30 - 10:30: Keynote Speech 3
10:30 - 11:15: Coffee break
11:15 -12:45: Session 3
12:45 - 15:00: Lunch
15:00 - 16:00: Keynote Speech 4
16:00 - 16:30: Break
16:30 - 18:00: Session 4

<u>Guidelines:</u>

- Duration: 60 minutes (Ideally, 45mins Speech + 15mins discussion) for Keynote Speeches; 30 mins (ideally 20/25mins presentation + 5/10mins discussion) for contributions.

- The last speaker of each Session acts as Chair

UNIVERSITÀ DEGLI STUDI DI BERGAMO
Dipartimento di Scienze Economiche

DETAILED PROGRAMME

Day 1 – September 7th

9:45 - 10:45: **Keynote Speak 1**
Pedro Bordalo
"How people use statistics"
(with Conlon, Gennaioli, Kwon and Shleifer)

S2 - Macroeconomic and Financial Applications

11:30–12.00: Maximilian Boeck, "*Belief Distortions in Risk Premia*"

12:00–12.30: Antonio Cosma, "*Missing Endogenous Variables in Conditional Moment Restriction Models*" (with A.V. Kostyrka and G. Tripathi)

12.30–13.00: Elisa Ossola, "*Green Risk*" (with C. Morana and N. Cassola)

15:00 - 16:00: **Keynote Speak 2**
Monica Billio
"Bayesian Tensor Autoregressive Models"

S1 – Bayesian Methods (I)

16:30–17:00: Dario Palumbo, "*Bayesian Dynamic Calibration of Models Predictions*" (with R. Casarin and F. Ravazzolo)

17:00–17:30: Antonio Peruzzi, "*Media Bias and Polarization through the Lens of a Markov Switching Latent Space Network Model*" (wirth R. Casarin and M. Steel)

17:30–18:00: Alessandro Colombi, "*Hierarchical Mixture of Finite Mixtures*"

Day 2 – September 8th

9:30 - 10:30: **Keynote Speak 3**
Antonio Lijoi
"Discrete random structures and dependence in Bayesian nonparametrics"

S3 - Econometric Theory

11:15–11.45: Simone Giannerini, "*Consistent and efficient model selection with possible misspecification for vector time series*" (with G. Rubio and G. Goracci)

11:45 – 12.15: Greta Goracci, "*Robust estimation for threshold autoregressive moving -average models*" (with D. Ferrari, S. Giannerini and F. Ravazzolo)

12:15 – 12.45: Francesca Rossi, "*Testing linearity for network interaction functions*" (with J. Lee and A. Gupta)

15:00 - 16:00: **Keynote Speak 4**
Ivana Komunjer
"A Perturbation Approximation to Bayesian Filtering"

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S4 - Bayesian Methods (II)

16:30–17:00: Roberto Casarin, "*Bayesian Nonparametric Inference on Probabilistic Surveys*" (with F. Bassetti and M. Del Negro)

17:00–17:30: Luca Rossini, "*Uncertainty Quantification in Bayesian Reduced-Rank Sparse Regressions*" (with. M. Pintado and M. Iacopini

17:30–18:00: Tommaso Tornese, "*Functional Uncertainty Shocks*"

Participant List (in alphabetic order)

Argiento, Raffaele (University of Bergamo)

Billio, Monica (Ca' Foscari University of Venice)

Boeck, Maximilian (Bocconi University)

Bordalo, Pedro (Said Business School, University of Oxford)

Casarin, Roberto (Ca' Foscari University of Venice)

Cosma, Antonio (University of Bergamo)

Colombi, Alessandro (University of Milan-Bicocca)

Komunjer, Ivana (Georgetown University)

Giannerini, Simone (University of Bologna)

Goracci, Greta (Frei Universitat Bozen)

Lijoi, Antonio (Bocconi University)

Ossola, Elisa (University of Milan-Bicocca)

Palumbo, Dario (Ca' Foscari University of Venice)

Peruzzi, Antonio (Ca' Foscari University of Venice)

Rossi, Francesca (University of Verona)

Rossini, Luca (University of Milano)

Tommaso Tornese (Baffi-CAREFIN Centre, Bocconi University)

Zanetti Chini, Emilio (University of Bergamo)

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