



UNIVERSITÀ
DEGLI STUDI
DI BERGAMO

Department
of Economics

CALL FOR PAPERS

1st Bergamo Workshop in Econometrics and Statistics (BWES): Beliefs Formation, Learning Algorithms and Bayesian Methods

This conference aims to bring together experts to present and discuss new research bridging mathematical, methodological as well as applied aspects of Economics. The first edition of BWES focuses on micro-foundational aspects, learning and their links to the Bayesian approach to Probability and Statistics and will be held on **15-16th September 2022** at the University of Bergamo.

The BWES is planned as an in-person event. Should travel restrictions bind by the time of the conference, we will allow speakers to participate on-line if needed.

The conference calls for papers covering, but not limited to:

- Expectations formation, updating and measurement
- Heterogeneity and inattention in econometric forecasting
- Algorithms for analytic and automated learning and sequential testing
- Ambiguous specification and model misspecification detection
- Forecasting and Nowcasting with time-varying parameters
- Robust Bayesian (parametric and nonparametric) estimation and inference.

Papers by PhD students or junior researchers are particularly welcome.

The following Keynote Speakers have confirmed their participation:

- **Roberto Casarin (Ca' Foscari University of Venice)**
- **Sylvia Frühwirth-Schnatter (Vienna University)**
- **Raffaella Giacomini (UCL and Federal Reserve Bank)**
- **Anders Bredahl Kock (University of Oxford)**

Authors can upload their submission by sending an email to bwes2022@unibg.it

The registration is tax-free.

Travel and staying expenses are in charge to the participants.

For further information visit [this webpage](#).

The deadline for submissions is **May 30th**.

Notification of acceptance is planned for **June 15th**.

The Local Organizing Committee:

Raffaele ARGIENTO

Emilio ZANETTI CHINI