Ca' Foscari
University
of Venice

Department of Economics

VERA
Venice centre in Economics
and Risk Analytics for public policies

MUR
Ministero dell'Università e della Ricerca

Hi-Di NET Workshop

Econometric Analysis of High Dimensional Network Structures in Macroeconomics and Finance

November 2nd, 2023, 11.00am

Meeting Room 1, San Giobbe Economics Campus - Cannaregio 873, Venice

Session 1

11.00 am **Daniele Durante** (Bocconi University), *Bayesian Nonparametric Stochastic Block Modeling of Criminal Networks*

11.30 am **Matteo Iacopini** (Queen Mary University of London), *Bayesian Tensor Quantile Regression*

12.00 pm **Luca Rossini** (University of Milan), *Uncertainty quantification in Bayesian Reduced-Rank Sparse Regressions* (with Maria F. Pintado, Matteo Iacopini and Alexander Y. Shestopaloff)

12.30 pm *Lunch break*

Session 2

2.00 pm **Ovielt A. Baltodano Lopez** (Ca' Foscari University of Venice), *A Dynamic Stochastic Block Model with degree and strength correction and infinite communities* (with Roberto Casarin and Mauro Costantini)

2.30 pm **Dario Palumbo** (Ca' Foscari University of Venice), *Multivariate Score-Driven Models for Strictly Positive Variables*

3.00pm **Jan Ditzen** (Free University of Bozen-Bolzano), *Dominant Drivers of National Inflation* (with Francesco Ravazzolo)

3.30 pm *Coffee Break*

Session 3

4.00 pm **Massimiliano Marcellino** (Bocconi University), *Time-Varying IV-SVARs and the effects of monetary policy on financial variables* (with Robin Braun and George Kapetanios)

4.30 pm **Carlo Favero** (Bocconi University), *Monetary Policy in the COVID era and beyond: the FED versus the ECB* (with Ruben Fernandez Fuerts)

5.00 pm **Massimo Guidolin** (Bocconi University), *Time-Varying Risk Aversion and International Stock Returns* (with Erwin Hansen and Gabriel Cabrera)

5.30pm **Tommaso Tornese** (Bocconi University), *Functional uncertainty shocks*

6.00 pm **Francesco Ravazzolo** (Free University of Bozen-Bolzano, BI School), *Global money supply and energy and non-energy commodity prices: A MS-TV-VAR approach* (joint with Stefano Grassi, Joaquin Vespignani, Giorgio Vocalelli)

7.30 pm *Social Dinner*

For more information: **r.casarin@unive.it** – **www.unive.it/hidinet**