MISURA - Multivariate statistical models for risk assessment

First Workshop – 25 September 2013

Scuola Grande San Giovanni Evangelista - Venezia

RU Venezia

Bayesian Markov Switching Stochastic Correlation Models

R. Casarin, D. Sartore, M. Tronzano
Discussant: ***Lea Petrella***

RU Roma

Bayesian inference for CoVaR

M. Bernardi, G. Gayraud, L. Petrella,
Discussant: ***Roberto Casarin***

RU Pavia

A Two-Stage Estimator for Heterogeneous Panel Models with Common Factors

C. Castagnetti, E. Rossi, L. Trapani
Discussant: ***Giuseppe Cavaliere***

RU Parma

Robust asset allocation with CVaR using the Forward Search

L. Grossi, F. Laurini, G. Scandolo
Discussant: **Francesco Calvori**

RU Firenze

Predicting Intra–daily Volume Shares for VWAP–based Trading Strategies: a GAS Approach

F. Calvori, F. Cipollini, G.M. Gallo
Discussant: ***Tiziano Bellini***

RU Bologna

Poisson Autoregression for Corporate Default Counts

A. Agosto, G. Cavaliere, D. Kristensen, A. Rahbek
Discussant: ***Paola Cerchiello***