

University of Rome “Tor Vergata”

Ph.D. in Economics and Finance

Program 2014–2015

Introduction

The program consists of two phases: a coursework phase and a dissertation phase. PhD candidates are granted the doctoral degree after successfully completing all their coursework and defending a dissertation that represents an original and significant contribution to the chosen field of specialization.

Coursework phase

Courses are taught over three terms: Fall, Spring and Summer. Taught courses usually consist of 20 hours of lectures and may be organized over either 5 or 10 weeks. Most courses are taught at the Einaudi Institute for Economics and Finance (EIEF). To test progress in the program, one-week take-home exams are given at the end of January and in mid June.

Courses are divided into four fields: Econometrics, Finance, Macroeconomics and Microeconomics. To avoid excessive burden, students are recommended not to take more than 12 hours of taught courses each week. In general, the chosen courses should belong to two fields. In addition to taught courses, students must select at least one weekly seminar and one reading group within the chosen fields.

Dissertation Phase

After successfully completing the coursework phase, students are formally admitted into the dissertation phase of the program under the supervision of one or two thesis advisors. A dissertation is expected to contain original and significant contributions to the chosen field of specialization, and typically consists of a collection of three essays potentially publishable in serious peer reviewed scholarly journals.

Students usually start the dissertation phase in the Summer of their second year and are expected to submit a dissertation project before the beginning of their third year. As part of their research activity, students are strongly encouraged to spend a period of research abroad, taking advantage of the relationships that the program maintains with leading research universities worldwide. The third year is entirely devoted to drafting the final dissertation, which is expected to complete by the end of the third year. Motivated extensions may be granted upon careful evaluation by the Scientific Board.

Coursework Phase

Courses are taught over three terms: Fall, Spring and Summer. Taught courses usually consist of 20 hours of lectures and may be organized over either 5 or 10 weeks. Most courses are taught at the Einaudi Institute for Economics and Finance (EIEF). To test progress in the program, one-week take-home exams are given at the end of January and in mid June.

Courses are divided into four fields: Econometrics, Finance, Macroeconomics and Microeconomics. Students must take introductory courses in all these fields. Then, they must choose among optional courses. To avoid excessive burden, students are recommended not to take more than 12 hours of taught courses each week. In general, the chosen courses should belong to two fields. In addition to taught courses, students must select at least one weekly seminar within the chosen fields and they must attend the PhD lunch seminars.

Fall

Compulsory Courses

- **Econometrics Review Course** (M. Lippi, EIEF , G. Ragusa, U. Luiss Guido Carli) *

Multivariate ARMA models. Structural VAR models. Cointegration. GARCH and stochastic volatility models. Asymptotic theory for linear and nonlinear estimators. IV and GMM. Models for discrete and limited dependent variables. Panel data models.

- **Finance Review Course** (S. Herzel, S. Scarlatti) *

The aim of the course is to provide an introduction to the theory of mathematical finance. It is divided into two parts: the first part will present some basic results on Stochastic Processes that are necessary for the study of continuous time models. The second part will show some fundamental results in the theory of Asset Pricing and the Black-Scholes model for option pricing.

- **Macroeconomics Review Course** (P. Benigno, U. Luiss Guido Carli) *

Review of consumption theory in deterministic and stochastic environments, and under complete and incomplete markets. Basics of asset pricing. Investment. Real business cycle models.

- **Microeconomics Review Course** (D. Terlizzese, EIEF)*

Preferences and utility, choice under uncertainty. Consumer theory. The competitive firm. General equilibrium and welfare. Information economics.

*This course will be taught at EIEF

Optional Courses

Econometrics

- **Latent Variable Models** (F. Bartolucci, U. of Perugia)*

Latent variables and unobserved heterogeneity. The EM algorithm. Generalized linear mixed models. Latent class and latent regression models. Models for panel data based on the state-space formulation. Latent Markov models.

- **Topics in Macroeconometrics** (M. Lippi, EIEF)*

Relative importance of permanent and transitory components in the GNP growth. TS and DS models. Unobserved components models. Supply and demand components. Real Business Cycle. VAR models, estimation and identification. The New Keynesian approach versus Real Business Cycle.

Finance

- **Theoretical Asset Pricing** (N. Borri, U. Luiss Guido Carli)*

Consumption-based asset pricing. Contingent claims, discount factors and mean-variance frontiers. Factor pricing models, models with habit formation, models with long-run risk. Topics in empirical asset pricing. Portfolio theory.

- **Corporate Finance** (S. Kovbasyuk, EIEF)*

Firm valuation, capital structure in perfect markets, financing capacity and agency costs (managerial incentives, credit rationing, liquidity and risk management, lemons problem and market freeze), security design. Some macroeconomic implications of corporate finance (capital squeeze, credit crunch).

- **Empirical Asset Pricing** (D. Massacci, U. of Surrey & EIEF)*

General introduction. Empirical models of stock returns: linear models; nonlinear models (threshold, smooth transition, Markov-switching, and structural break models); quantiles regression. Volatility. Extreme value dependence. Contagion. Stock returns predictability. Asset allocation.

Macroeconomics

- **Monetary Economics: Theory of Money** (F. Lippi, U. of Sassari & EIEF)*

Theory of money in classic models and models with frictions. Money in equilibrium. The optimum quantity of money. Sticky prices and money: individual decisions and aggregate behavior. Money and incomplete markets.

Applied Microeconomics

- **Industrial Organization I** (A. Pozzi, EIEF)*

Demand estimation: homogeneous and differentiated goods. Dynamic demand models. Demand and competition with search costs

Spring

Econometrics

- **Bootstrap and Asymptotic Refinements** (S. Leorato)*

Bootstrap method and empirical process techniques. The bootstrap principle. Consistency of the bootstrap estimates and remedies to inconsistency. Asymptotic refinements and other topics (wild bootstrap, stationary bootstrap). Weak convergence on metric spaces. Weak convergence in $D(0,1)$ and empirical central limit theorem. Glivenko-Cantelli results. Donsker theorems.

- **Advanced Econometrics** (Alberto Holly, HEC Lausanne)*

The purpose of the course is to increase students knowledge in Advanced Econometrics by deepening some of the topics that they may have learned earlier, or by introducing new concepts. Students should be able, to better understand the theoretical basis of advanced estimation and hypothesis testing procedures proposed in the recent literature. They should also be able to prove the statistical properties of the estimators or testing procedure that they may develop for their PhD Thesis.

- **Topics in VAR Modeling** (M. Franchi, U. of Sapienza)*

Representation and inference in stationary and co-integrated systems. Common cyclical features.

- **Finite Mixture Models** (R. Rocci) *

Finite mixture models for nonparametric estimation of probability density functions and for unsupervised classification. EM algorithm and ML estimation of mixture models. Finite mixture of linear regression models. Choice of the number of components.

- **Econometrics of DSGE Models** (G. Ragusa, U. Luiss Guido Carli)

This is a course on the econometric techniques used in estimating dynamic macroeconomic models (DSGE models).

- **Dynamic Regression** (G. Cubadda)

Interdependence. Weak exogeneity. Granger causality. Strong exogeneity. Autoregressive distributed lag models. Error correction models. Common factors. Structural Breaks. Spurious regression. Elements of inference for $I(1)$ processes. Cointegration. Inference on cointegration: Single equation methods.

- **Introduction to State Space Modeling** (T. Proietti)

Review of main concepts in time series (stationarity, autocorrelation, frequency domain analysis). State space models. Unobserved components models for the analysis of economic time series (trends and cycles in macroeconomic time series). Inference for state space models: the Kalman filter, smoothing filter, maximum likelihood estimation. Forecasting with state space models. Topics in business cycle analysis. Filtering economic time series.

- **Microeconometrics using STATA** (M. Weeks, U. of Cambridge)

Linear Regression: Policy Evaluation. The Linear Regression Model. Endogeneity and Instrumental Variable Estimation. Robust Inference. Programme Evaluation and Treatment Effects. Applications of Treatment Models. Linear Unobserved Effects Panel Data Models. Stata Session Re and Fe. Generalised Method of Moments I & II. Generalised Method of Moments III: Testing. Dynamic Panel Data Models. Applications. Nonlinear regression: STATA session: Nonlinear regression and the Poisson model. Discrete Choice I: Binary Choice; Endogeneity in Binary Choice.

Finance

- **Household Finance** (L. Guiso, EIEF)*

Definition of the field, measurement of household preferences and beliefs; the assets side: portfolio allocation and portfolio puzzles; trading, rebalancing; life cycle assets allocation and management. The liability side: choice of mortgages, debt management, default decisions. Household financial capabilities; consumer protection.

- **Banking** (G. Spagnolo, SITE- Stockholm School of Economics & EIEF)*

Theories of financial intermediation. Competition, reputation and the regulation of financial and information intermediaries. The regulatory debate after the financial crisis.

- **Credit Risk Models** (S. Herzel, U. of Roma Tor Vergata, Renò, U. of Siena)

Review of bond pricing without credit risk. Introducing credit risk: bonds as options. Risk-neutral pricing. Merton's model. Some case studies. Poisson processes. Intensity based credit risk models. Credit default swaps.

Macroeconomics

- **Monetary Economics: Fluctuations** (L. Paciello, EIEF)*

SS models of inaction applied to price setting. Models of price rigidity due to information constraints. Optimal monetary policy.

- **Macroeconomic Theory: Policy** (F. Piguillem, EIEF)*

This course provides a detailed analysis of basic fiscal policies in standard macroeconomic models. Optimal taxation of capital and labor are analyzed in a context of a welfare-maximizing policymaker both in the short and in the long run. Then, the recent advances in Macro-Prudential fiscal policy is reviewed.

- **Monetary Economics: Empirical Macro** (J. L’Huillier, EIEF)*

Solution of DSGE models. Estimation through VARs. Structural estimation.

Applied Microeconomics

- **Empirical Political Economy** (S. Gagliarducci)

Randomized experiments, regression discontinuity design and difference-in-difference estimators applied to models of preferences aggregation, electoral competition, political agency, legislative organization and bureaucracy.

- **Behavioral Economics** (J. V. Butler, EIEF)*

This course will be an overview of the field of behavioral economics: the on-going incorporation of insights from psychology and sociology into economics. The course will require quite a bit of reading, as the field is constantly evolving. While this will not be a methods course, some familiarity with game theory will be helpful. The course will be roughly divided into three sections: i) challenges to expected utility theory; ii) challenges to the time-consistency assumption; and iii) challenges to the purely-selfish preferences assumption. This will be the first half of a two-course sequence. The second half of the sequence will be a course in experimental economics.

- **Applied Health Economics** (V. Atella)

The course focuses on the analysis of health care demand and provision, with special emphasis on the empirical aspects. The goal is to provide students with the tools, knowledge, and understanding necessary to carry out original applied researches in the field. Apart from an introductory lecture on the main problems and unresolved questions faced by the health economists today, the remaining lectures will focus on the estimation and measurement of the behavioral aspects in the health care field, by means of the most recent advances in health econometrics.

- **Labor Economics** (D. Vuri)

Causal Effects. Supply in the Labor Market. Family policies. Demand in the labor market. Labor market equilibrium. Discrimination.

- **Topics on Procurement of Public Services** (E. Iossa, G. Spagnolo)

Contracting out versus in house provision. Incentives and Contractual issues. Relational contracts and Reputation in Procurement. Corruption and Transparency. Group presentations.

Special Lectures

TBD

First Year - Fall

	Instructor	Hours
Compulsory Courses		
Macroeconomics Review Course	Benigno	20
Finance Review Course	Herzel; Scarlatti	20
Econometrics Review Course	M.Lippi	20
Microeconomics Review Course	Terlizzese	20
Optional Courses		
Econometrics		
Latent Variable Models	Bartolucci	20
Topics in Macroeconometrics	M. Lippi	20
Finance		
Theoretical Asset Pricing	Borri	20
Corporate Finance	Kovbasyuk	20
Empirical Asset Pricing	Massacci	20
Macroeconomics		
Monetary Econ.: Theory of Money	F. Lippi	20
Applied Microeconomics		
Empirical Industrial Organization	Pozzi	20
Seminars		
PhD Lunch Seminar	Staff	16
Econometrics Seminar	Staff	16
Riccardo Faini Seminar	Staff	16

First Year - Spring

	Instructor	Hours
Topic Courses		
Econometrics		
Topics in VAR Modeling	Franchi	20
Bootstrap and Asymptotic Refinements	Leorato	20
Finite Mixture Models	Rocci	20
Dynamic Regression	Cubadda	18
Introduction to State Space Modelling	Proietti	18
Econometrics of DSGE models	Ragusa	20
Microeconometrics using STATA	Weeks	20
Financial Econometrics I	Proietti	18
Financial Econometrics II	Brunetti	18
Finance		
Household Finance	Guiso	20
Credit Risk Models	Renò	20
Banking	Spagnolo	20
Macroeconomics		
Monetary Economics: Fluctuations	Paciello	20
Macroeconomic Theory: Policy	Piguillem	20
Monetary Economics: Empirical Macro	L'Huillier	20
Applied Microeconomics		
Behavioral Economics	Butler	20
Seminars		
PhD Lunch Seminar	Staff	18
Econometric Seminar	Staff	24
Riccardo Faini Seminar	Staff	24

Program Coordinator:

Professor Tommaso Proietti

tel: +39 06 7259 5941

e-mail: tommaso.proietti@uniroma2.it

Program Assistant:

Valentina Vaiuso

tel: +39 06 7259 5645

e-mail: valentina.vaiuso@uniroma2.it

Web page:

<http://www.economia.uniroma2.it/ef>

Faculty Board:

Laurence Ales (PhD Minnesota-Tor Vergata, 2008), Assistant Professor

Vincenzo Atella (MA Stanford, 1989), Associate Professor

Leonardo Becchetti (PhD Oxford, 1996), Professor

Marianna Brunetti (PhD Bergamo, 2006), Assistant Professor

Rocco Ciciretti (PhD Tor Vergata, 2004), Assistant Professor

Gianluca Cubadda (PhD La Sapienza, 1994), Professor

Stefano Gagliarducci (PhD EUI, 2005), Assistant Professor

Paolo Gibilisco, (PhD Tor Vergata, 1992), Assistant Professor

Luigi Guiso (MPhil Essex 1991), Professor

Stefano Herzel (PhD Cornell 1997), Professor

Elisabetta Iossa (PhD Naples-Federico II, 1997), Professor

Alberto Iozzi (PhD York, 2000), Associate Professor

Lechner Michael (PhD University of Mannheim, 1994), Professor

Samantha Leorato (PhD LaSapienza, 2002), Assistant Professor

Fabrizio Mattesini (PhD New York, 1986), Professor

Maura Mezzetti (PhD Trento, 1997), Associate Professor

Paolo Paesani, (PhD EUI, 2005), Assistant Professor

Antonio Parisi (PhD Padua, 2008), Assistant Professor

Franco Peracchi (PhD Princeton, 1987), Professor

Gustavo Piga (PhD Columbia, 1996), Professor

Andrea Pozzi (PhD Stanford, 2009), Assistant Professor

Tommaso Proietti (PhD LSE, 1996), Professor

Roberto Rocci (PhD La Sapienza, 1994), Professor

Furio Camillo Rosati (PhD LSE, 1984), Professor

Sergio Scarlatti (PhD La Sapienza, 1985), Professor

Giancarlo Spagnolo (PhD Stockholm, 1999), Professor

Giovanni Trovato (PhD St. Gallen, 2000), Associate Professor

Tommaso Valletti (PhD LSE, 1998), Professor

Daniele Terlizzone (MPhil Cambridge, 1984), Director EIEF

Francis G. Vella (PhD Rochester, 1990), Professor

Daniela Vuri (PhD EUI, 2003), Associate Professor

EIEF Spring Seminars

gennaio 2015																																																							
<table border="0" style="width: 100%;"> <tr> <td colspan="4" style="text-align: center;">gennaio 2015</td> <td colspan="4" style="text-align: center;">febbraio 2015</td> </tr> <tr> <td style="text-align: center;">lu</td><td style="text-align: center;">ma</td><td style="text-align: center;">me</td><td style="text-align: center;">gi</td><td style="text-align: center;">ve</td><td style="text-align: center;">sa</td><td style="text-align: center;">do</td><td style="text-align: center;">1</td> </tr> <tr> <td style="text-align: center;">5</td><td style="text-align: center;">6</td><td style="text-align: center;">7</td><td style="text-align: center;">8</td><td style="text-align: center;">9</td><td style="text-align: center;">10</td><td style="text-align: center;">11</td><td style="text-align: center;">12</td> </tr> <tr> <td style="text-align: center;">12</td><td style="text-align: center;">13</td><td style="text-align: center;">14</td><td style="text-align: center;">15</td><td style="text-align: center;">16</td><td style="text-align: center;">17</td><td style="text-align: center;">18</td><td style="text-align: center;">19</td> </tr> <tr> <td style="text-align: center;">20</td><td style="text-align: center;">21</td><td style="text-align: center;">22</td><td style="text-align: center;">23</td><td style="text-align: center;">24</td><td style="text-align: center;">25</td><td style="text-align: center;">26</td><td style="text-align: center;">27</td> </tr> <tr> <td style="text-align: center;">28</td><td style="text-align: center;">29</td><td style="text-align: center;">30</td><td style="text-align: center;">31</td><td></td><td></td><td></td><td></td> </tr> </table>								gennaio 2015				febbraio 2015				lu	ma	me	gi	ve	sa	do	1	5	6	7	8	9	10	11	12	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31				
gennaio 2015				febbraio 2015																																																			
lu	ma	me	gi	ve	sa	do	1																																																
5	6	7	8	9	10	11	12																																																
12	13	14	15	16	17	18	19																																																
20	21	22	23	24	25	26	27																																																
28	29	30	31																																																				
lunedì	martedì	mercoledì	giovedì	venerdì	sabato	domenica																																																	
29 dic	30	31	1 gen 15	2	3	4																																																	
5	6	7	8	9	10	11																																																	
12	13	14	15	16	17	18																																																	
15:00 16:30 Matteo Bobba - Inter-American Development Bank (Job Market Seminar)				15:30 17:00 Adrien Matray - HEC Paris (Job Market Seminar)																																																			
19	20	21	22	23	24	25																																																	
11:00 12:30 Sebastian Dyrdal - University of Minnesota (Job Market Seminar) 17:30 19:00 Svetlana Pashchenko - University of Surrey	15:30 17:00 Isaac Baley - New York University (Job Market Seminar)	15:00 16:30 Hannes Schwandt - Princeton University (Job Market Seminar)	15:30 17:00 Salomé Baslandze - University of Pennsylvania (Job Market Seminar)	15:30 17:00 Laura Lasio - Toulouse School of Economics & CREST (Job Market Seminar)																																																			
26	27	28	29	30	31	1 feb																																																	
		17:30 19:00 Gabriele La Spada - Princeton University (Job Market Seminar)	15:30 17:00 Julien Sauvagnat - ENSAE (Job Market Seminar)	15:30 17:00 Nemanja Antic - Princeton University (Job Market Seminar)																																																			

Andrada Matei

1

17/04/2015 15:55

febbraio 2015																																																							
<table border="0" style="width: 100%;"> <tr> <td colspan="4" style="text-align: center;">febbraio 2015</td> <td colspan="4" style="text-align: center;">marzo 2015</td> </tr> <tr> <td style="text-align: center;">lu</td><td style="text-align: center;">ma</td><td style="text-align: center;">me</td><td style="text-align: center;">gi</td><td style="text-align: center;">ve</td><td style="text-align: center;">sa</td><td style="text-align: center;">do</td><td style="text-align: center;">1</td> </tr> <tr> <td style="text-align: center;">2</td><td style="text-align: center;">3</td><td style="text-align: center;">4</td><td style="text-align: center;">5</td><td style="text-align: center;">6</td><td style="text-align: center;">7</td><td style="text-align: center;">8</td><td style="text-align: center;">9</td> </tr> <tr> <td style="text-align: center;">10</td><td style="text-align: center;">11</td><td style="text-align: center;">12</td><td style="text-align: center;">13</td><td style="text-align: center;">14</td><td style="text-align: center;">15</td><td style="text-align: center;">16</td><td style="text-align: center;">17</td> </tr> <tr> <td style="text-align: center;">18</td><td style="text-align: center;">19</td><td style="text-align: center;">20</td><td style="text-align: center;">21</td><td style="text-align: center;">22</td><td style="text-align: center;">23</td><td style="text-align: center;">24</td><td style="text-align: center;">25</td> </tr> <tr> <td style="text-align: center;">26</td><td style="text-align: center;">27</td><td style="text-align: center;">28</td><td style="text-align: center;">29</td><td style="text-align: center;">30</td><td style="text-align: center;">31</td><td></td><td></td> </tr> </table>								febbraio 2015				marzo 2015				lu	ma	me	gi	ve	sa	do	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31		
febbraio 2015				marzo 2015																																																			
lu	ma	me	gi	ve	sa	do	1																																																
2	3	4	5	6	7	8	9																																																
10	11	12	13	14	15	16	17																																																
18	19	20	21	22	23	24	25																																																
26	27	28	29	30	31																																																		
lunedì	martedì	mercoledì	giovedì	venerdì	sabato	domenica																																																	
26 gen	27	28	29	30	31	1 feb																																																	
2	3	4	5	6	7	8																																																	
15:30 17:00 Iacopo Morchio - Universidad Carlos III (Job Market Seminar)	15:30 17:00 Julio A. Blanco - New York University (Job Market Seminar)	17:30 19:00 Erika Deserranno - London School of Economics (Job Market Seminar)	15:30 17:00 Mayo O. Shaton - University of Chicago (Job Market Seminar)	15:30 17:00 Pietro Biroli - University of Chicago (Job Market Seminar)																																																			
9	10	11	12	13	14	15																																																	
15:30 17:00 Tetsuro Senga - Ohio State University (Job Market Seminar)		15:30 17:00 Dominik Sachs - University of Cologne (Job Market Seminar)		15:30 17:00 Avelle FERRIERE - NYU Stern (Job Market Seminar)																																																			
16	17	18	19	20	21	22																																																	
15:30 17:00 Anton Tsouy - Massachusetts Institute of Technology (Job Market Seminar)		17:30 19:00 Francesco D'Acunzio - University of California, Berkeley (Job Market Seminar)		15:30 17:00 Mariana Khapko - Stockholm School of Economics (Job Market Seminar)																																																			
23	24	25	26	27	28	1 mar																																																	
17:30 19:00 Juan Passadore - MIT (Job Market Seminar)			13:00 14:00 Lunch Seminar: Luca Gelsomini - IESEG School of Management	13:00 14:00 Lunch Seminar: Salvatore Modica - University of Palermo																																																			

Andrada Matei

1

17/04/2015 15:55

marzo 2015																																																																																																			
<table border="0" style="width: 100%; text-align: center;"> <tr> <td colspan="4">marzo 2015</td> <td colspan="4">aprile 2015</td> </tr> <tr> <td>lu</td><td>ma</td><td>me</td><td>gi</td><td>ve</td><td>sa</td><td>do</td> <td>lu</td><td>ma</td><td>me</td><td>gi</td><td>ve</td><td>sa</td><td>do</td> </tr> <tr> <td>2</td><td>3</td><td>4</td><td>5</td><td>6</td><td>7</td><td>8</td> <td>6</td><td>7</td><td>8</td><td>9</td><td>10</td><td>11</td><td>12</td> </tr> <tr> <td>9</td><td>10</td><td>11</td><td>12</td><td>13</td><td>14</td><td>15</td> <td>13</td><td>14</td><td>15</td><td>16</td><td>17</td><td>18</td><td>19</td> </tr> <tr> <td>16</td><td>17</td><td>18</td><td>19</td><td>20</td><td>21</td><td>22</td> <td>20</td><td>21</td><td>22</td><td>23</td><td>24</td><td>25</td><td>26</td> </tr> <tr> <td>23</td><td>24</td><td>25</td><td>26</td><td>27</td><td>28</td><td>29</td> <td>27</td><td>28</td><td>29</td><td>30</td><td></td><td></td><td></td> </tr> <tr> <td>30</td><td>31</td><td></td><td></td><td></td><td></td><td></td> <td></td><td></td><td></td><td></td><td></td><td></td><td></td> </tr> </table>								marzo 2015				aprile 2015				lu	ma	me	gi	ve	sa	do	lu	ma	me	gi	ve	sa	do	2	3	4	5	6	7	8	6	7	8	9	10	11	12	9	10	11	12	13	14	15	13	14	15	16	17	18	19	16	17	18	19	20	21	22	20	21	22	23	24	25	26	23	24	25	26	27	28	29	27	28	29	30				30	31												
marzo 2015				aprile 2015																																																																																															
lu	ma	me	gi	ve	sa	do	lu	ma	me	gi	ve	sa	do																																																																																						
2	3	4	5	6	7	8	6	7	8	9	10	11	12																																																																																						
9	10	11	12	13	14	15	13	14	15	16	17	18	19																																																																																						
16	17	18	19	20	21	22	20	21	22	23	24	25	26																																																																																						
23	24	25	26	27	28	29	27	28	29	30																																																																																									
30	31																																																																																																		
lunedì	martedì	mercoledì	giovedì	venerdì	sabato	domenica																																																																																													
23 feb	24	25	26	27	28	1 mar																																																																																													
2	3	4	5	6	7	8																																																																																													
13:00 14:00 Lunch Seminar: Angana Banerji - International 17:30 19:00 Giorgio Topa - Federal Reserve Bank		13:00 14:00 Lunch Seminar: Ganna Pogrebna - Warwick University	17:30 19:00 Matteo Cervellati - University of Bologna																																																																																																
9	10	11	12	13	14	15																																																																																													
17:30 19:00 Marko Terviö - Aalto University School of Economics			17:30 19:00 Mark Bilis - University of Rochester	13:00 14:00 Lunch Seminar: Xavier Ragot - Paris School of Economics																																																																																															
16	17	18	19	20	21	22																																																																																													
13:00 14:00 Lunch Seminar: Kiminori Matsuyama - Northwe 17:30 19:00 Nicola Gennaiali - Bocconi Un			17:30 19:00 Botond Koszegi - Central European University	13:00 14:00 Lunch Seminar: David Brown - University of Arizona																																																																																															
23	24	25	26	27	28	29																																																																																													
17:30 19:00 Bo Becker - Stockholm School of Economics			13:00 14:00 Lunch Seminar: Mirco Tonin - University of Southam 17:30 19:00 Pierre-Olivier Weill - University of Ca	13:00 14:00 Lunch Seminar: Sebastian Buhai - Stockholm University																																																																																															
30	31	1 apr	2	3	4	5																																																																																													
17:30 19:00 Nicolas Petrosky-Nadeau - FED San Francisco																																																																																																			

Andrada Matel

1

17/04/2015 15:55

aprile 2015																																																																																					
<table border="0" style="width: 100%; text-align: center;"> <tr> <td colspan="4">aprile 2015</td> <td colspan="4">maggio 2015</td> </tr> <tr> <td>lu</td><td>ma</td><td>me</td><td>gi</td><td>ve</td><td>sa</td><td>do</td> <td>lu</td><td>ma</td><td>me</td><td>gi</td><td>ve</td><td>sa</td><td>do</td> </tr> <tr> <td>6</td><td>7</td><td>8</td><td>9</td><td>10</td><td>11</td><td>12</td> <td>4</td><td>5</td><td>6</td><td>7</td><td>8</td><td>9</td><td>10</td> </tr> <tr> <td>13</td><td>14</td><td>15</td><td>16</td><td>17</td><td>18</td><td>19</td> <td>11</td><td>12</td><td>13</td><td>14</td><td>15</td><td>16</td><td>17</td> </tr> <tr> <td>20</td><td>21</td><td>22</td><td>23</td><td>24</td><td>25</td><td>26</td> <td>18</td><td>19</td><td>20</td><td>21</td><td>22</td><td>23</td><td>24</td> </tr> <tr> <td>27</td><td>28</td><td>29</td><td>30</td><td></td><td></td><td></td> <td>25</td><td>26</td><td>27</td><td>28</td><td>29</td><td>30</td><td>31</td> </tr> </table>								aprile 2015				maggio 2015				lu	ma	me	gi	ve	sa	do	lu	ma	me	gi	ve	sa	do	6	7	8	9	10	11	12	4	5	6	7	8	9	10	13	14	15	16	17	18	19	11	12	13	14	15	16	17	20	21	22	23	24	25	26	18	19	20	21	22	23	24	27	28	29	30				25	26	27	28	29	30	31
aprile 2015				maggio 2015																																																																																	
lu	ma	me	gi	ve	sa	do	lu	ma	me	gi	ve	sa	do																																																																								
6	7	8	9	10	11	12	4	5	6	7	8	9	10																																																																								
13	14	15	16	17	18	19	11	12	13	14	15	16	17																																																																								
20	21	22	23	24	25	26	18	19	20	21	22	23	24																																																																								
27	28	29	30				25	26	27	28	29	30	31																																																																								
lunedì	martedì	mercoledì	giovedì	venerdì	sabato	domenica																																																																															
30 mar	31	1 apr	2	3	4	5																																																																															
6	7	8	9	10	11	12																																																																															
13	14	15	16	17	18	19																																																																															
17:30 19:00 Guido Tabellini - Bocconi University			17:30 19:00 Rodolfo Manuelli - Washington University in St. Louis																																																																																		
20	21	22	23	24	25	26																																																																															
		13:00 14:00 Lunch Seminar: Giovanni Immordino - University of Naples "Federico II"	17:30 19:00 Anders Rahbek - University of Copenhagen																																																																																		
27	28	29	30	1 mag	2	3																																																																															
17:30 19:00 Benjamin Lester - Federal Reserve Bank of Philadelphia																																																																																					

Andrada Matel

1

17/04/2015 15:56

maggio 2015

maggio 2015							giugno 2015						
lu	ma	me	gi	ve	sa	do	lu	ma	me	gi	ve	sa	do
				1	2	3	1	2	3	4	5	6	7
4	5	6	7	8	9	10	8	9	10	11	12	13	14
11	12	13	14	15	16	17	15	16	17	18	19	20	21
18	19	20	21	22	23	24	22	23	24	25	26	27	28
25	26	27	28	29	30	31	29	30					

	lunedì	martedì	mercoledì	giovedì	venerdì	sabato	domenica
	27 apr	28	29	30	1 mag	2	3
27 apr. - 3 mag							
	4	5	6	7	8	9	10
4 - 10 mag	17:30 19:00 Francois Gourio - Federal Reserve Bank of Chicago		13:00 14:00 Lunch Seminar: Robert Chirinko - University of Illinois at Chicago				
	11	12	13	14	15	16	17
11 - 17 mag	17:30 19:00 Matthias Thoenig - HEC Lausanne						
	18	19	20	21	22	23	24
18 - 24 mag	17:30 19:00 Peter Norman Sørensen - University of Copenhagen						
	25	26	27	28	29	30	31
25 - 31 mag	17:30 19:00 Vikrant Vig - London Business School						

Andrada Matei

1

17/04/2015 15:56

Riccardo Faini CEIS Seminars

SPRING 2015

06
MAR
2015

Family Firm Connections and Entrepreneurial Human Capital in the Process of Development

Alberto Zazzaro (Politecnico delle Marche)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

13
MAR
2015

The Quality of English Patents, 1617-1850: Some New Estimates Using Multiple Indicators

Alessandro Nuvolari (Scuola Superiore di Sant'Anna)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

20
MAR
2015

Old Before Their Time: The Role of Employers in Retirement Decisions

Vincenzo Galasso (Università Bocconi)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

27
MAR
2015

A Calibration Procedure for Analyzing Stock Price Dynamics in an Agent-Based Framework

Maria Cristina Recchioni (Politecnico delle Marche)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

10
APR
2015

Malthus in the Bedroom: Birth Spacing as Birth Control in Pre-Modern England

Jacob Louis Weisdorf (University of Southern Denmark)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

17
APR
2015

Pension reforms and Retirement expectations and realizations

Maarten Lindeboom (University of Amsterdam)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

24
APR
2015

School, what is it good for? The politics and economics of public education in 19th century Habsburg Empire

Tomas Cvrcek (University College London)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

08
MAY
2015

The Effects of 9/11 on Attitudes Toward Immigration and the Moderating Role of Education

Simone Schüller (IRVAPP)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

15
MAY
2015

TBA

Lucy O'Shea (University of Bath)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

22
MAY
2015

TBA

Wanda Mimra (ETH Zürich)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

29
MAY
2015

TBA

Giuseppe Rausa (LUISS)

Riccardo Faini CEIS Seminars

Room B - 1st floor / 12:00 - 13:30

PhD Internal Seminar, Spring 2015

Library Common Room (ground-floor, Building Ricerca), at 1.05-2.00pm

March 10, **12.45-1.15pm**: Artem Larinski,
"Modelling Dependencies in Networks".

March 17, **12.45-1.45pm**: Giancarlo Spagnolo,
"Memory and Screening", with Sergei Kovabasyuk (EIEF).

March 24: **Josh Angrist (MIT)**, **-NOTE THE EXTERNAL SPEAKER!-**
"Leveling Up: Early Results from a Randomized Evaluation of Post-Secondary Aid", with David Autor (MIT), Sally Hudson (MIT), and Amanda Pallais (Harvard University).

March 31: Tommaso Proietti,
"An exponential model for locally stationary time series".

April 7: Easter break

April 14: Carlo Ciccarelli,
"Technical Change, Non-Tariff Barriers, and the Development of the Italian Locomotive Industry, 1850-1913", with Alessandro Nuvolari (Sant'Anna School of Advanced Studies).

April 21: Marianna Brunetti,
"Household Portfolio Choices and Health Status in USA", with Vincenzo Atella and Marco Angrisani (University of Southern California).

April 28: Elisabetta Iossa,
"Procurment of Innovation", with Patrick Rey (Toulouse School of Economics), and Yeon-Koo Che (Columbia University).

May 5: Stefano Gagliarducci,
"Gender Differences in Cooperative Environments? Evidence from the U.S. Congress", with Daniele Paserman (Boston University).

May 12: Stefano Herzel,
"Convex Incentives in Financial Markets: an Agent-Based Analysis", with Annalisa Fabretti, Tommy Gärling (University of Gothenburg), and Martin Holmen (University of Gothenburg).

May 19: Samantha Leorato,
"DR and QR estimation under misspecification".

May 26: Gianluca Cubadda,
"A Vector Heterogeneous Autoregressive Index Model for Realized Volatilities", with Alain Hecq (Maastricht University), and Barbara Guardabascio (ISTAT).