

## The Schedule of the PhD in Economics and Finance

A.Y. 2017/2018

### Programme Coordinator: Prof. Tommaso Proietti

The PhD program in Economics and Finance brings together two existing and highly complementary PhD programs: the PhD in Econometrics and Empirical Economics and the PhD in Money and Finance. The aim of the new program is to provide **advanced specialization** in Economics, Finance and Econometrics to students whose goal is a **successful career in academia or in institutions that require advanced financial, economic and statistical skills**. It offers:

- a **distinguished faculty**: courses are taught by distinguished Italian and foreign professors of proven teaching and research experience;
- a **lively intellectual atmosphere**: the program emphasizes breadth and a critical mindset; cooperation and joint research with fellow students and Faculty members are strongly encouraged;
- an **international environment**: the program enrolls highly qualified students from all over the world;
- **worldwide connections**: students are encouraged to spend periods of research in leading universities and research institutions worldwide.

Our contacts are:

#### Coordinator

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| Seminar                               | Professor                                                                | Schedule             |
|---------------------------------------|--------------------------------------------------------------------------|----------------------|
| Differential Equations                | Elisabetta Tessitore<br><i>U. of Rome Tor Vergata</i>                    | 29 Sep - 27 Oct 2017 |
| Calculus                              | Annalisa Fabretti<br><i>U. of Rome Tor Vergata</i>                       | 28 Sep - 27 Oct 2017 |
| Optimization                          | Pasquale Scaramozzino<br><i>U. of Rome Tor Vergata</i>                   | 05 Oct - 19 Oct 2017 |
| Difference Equations                  | Paolo Canofari                                                           | 10 Oct - 25 Oct 2017 |
| Macro I (Introduction to Growth)      | Alessandra Pelloni<br><i>U. of Rome Tor Vergata</i>                      | 21 Nov - 21 Dec 2017 |
| Spatial Econometrics                  | Roberto Basile<br><i>U. of Campania Luigi Vanvitelli</i>                 | 24 Nov - 22 Dec 2017 |
| Asset Pricing II                      | Nicola Borri<br><i>Luiss Guido Carli</i>                                 | 18 Sep - 26 Oct 2017 |
| Topics in Macroeconometrics           | Marco Lippi<br><i>Enaudi Institute of Economics and Finance</i>          | 18 Sep - 26 Sep 2017 |
| International Macro                   | Pierpaolo Benigno<br><i>Luiss Guido Carli</i>                            | 18 Sep - 25 Oct 2017 |
| Models with H Agents                  | Facundo Piguillem                                                        | 13 Nov - 22 Dec 2017 |
| Topics in Entrepreneurial Finance     | Luana Zaccaria<br><i>Enaudi Institute of Economics and Finance</i>       | 14 Nov - 21 Dec 2017 |
| Experimental Economics                | Giovanni Ponti<br><i>Luiss Guido Carli</i>                               | 16 Nov - 22 Dec 2017 |
| Topics in VAR Modelling               | Massimo Franchi<br><i>U. of La Sapienza</i>                              | 13 Nov - 19 Dec 2017 |
| Business Cycles                       | Barbara Annichiarico<br><i>U. of Rome Tor Vergata</i>                    | 29 Jan - 02 Feb 2018 |
| Computational Macroeconomics          | Luisa Corrado<br><i>U. of Rome Tor Vergata</i>                           | 06 Feb - 16 Feb 2018 |
| Monetary Economics                    | Leo Ferraris<br><i>U. of Rome Tor Vergata</i>                            | 07 Feb - 09 Feb 2018 |
| Advanced Topics in Monetary Economics | Luis Araujo<br><i>Michigan State Univeristy</i>                          | 06 Mar - 09 Mar 2018 |
| Microeconometrics                     | Melvyn Weeks<br><i>U. of Cambridge</i>                                   | 28 Mar - 30 Mar 2018 |
| Incentive Theory Insurance Markets    | Vittorio LaroCCA<br><i>Luiss Guido Carli</i>                             | 05 Apr - 13 Apr 2018 |
| Behavioural Economics                 | Robert J. Waldmann<br><i>U. of Rome Tor Vergata</i>                      | 05 Apr - 26 Apr 2018 |
| Development Economics                 | Pasquale Scaramozzino / Furio C. Rosati<br><i>U. of Rome Tor Vergata</i> | 10 Apr - 24 Apr 2018 |
| Topics in Incentive Theory            | Francois Salanie<br><i>Toulouse School of Economics</i>                  | 08 May - 17 May 2018 |
| Theory of Financial Markets           | Francesco Ruscitti<br><i>John Cabot Univeristy</i>                       | 21 May - 04 Jun 2018 |
| Lectures on Political Philosophy      | Thomas Cristiano                                                         |                      |

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|---------------------------|----------------------------------------------------------------------|----------------------|
|                           | <i>U. of Arizona</i>                                                 |                      |
| Firm Dynamics             | Salomé Baslandze<br><i>Enaudi Institute of Economics and Finance</i> | 05 Feb - 15 Mar 2018 |
| Monetary Economics        | Francesco Lippi<br><i>Enaudi Institute of Economics and Finance</i>  | 05 Feb - 14 Mar 2018 |
| Household Finance         | Luigi Guiso<br><i>Enaudi Institute of Economics and Finance</i>      | 05 Feb - 16 Mar 2018 |
| Policy Evaluation         | Stefano Gagliarducci<br><i>U. of Rome Tor Vergata</i>                | 08 Feb - 16 Mar 2018 |
| Methods in C.T. Finance   | Sergio Scarlatti / Stefano Herzel<br><i>U. of Rome Tor Vergata</i>   | 09 Apr - 17 May 2018 |
| Empirical Banking         | Alberto Franco Pozzolo<br><i>U. degli Studi del Molise</i>           | 09 Apr - 18 May 2018 |
| History of Macroeconomics | Michel De Vroy<br><i>U. Catholique de Louvain</i>                    | 10 Apr - 18 May 2018 |
| Econometric Theory        | Alberto Holly<br><i>U. of Lausanne</i>                               | 16 Apr - 17 May 2018 |

**Riccardo Faini Seminars** (Classroom B, 1st floor, Building B, 12.00-1.30 pm)

**27 October 2017:** Edoardo Di Porto (Università di Napoli "Federico II")  
*Back to Black? The Impact of Regularizing Migrant Workers*

**10 November 2017:** Emilio Calvano (Università di Bologna)  
*Can We Trust the Algorithms That Recommend Products Online? Theory and Lab Evidence*

**17 November 2017:** Marco Manacorda (Queen Mary, University of London)  
*Liberation technology. Mobile phones and political mobilisation in Africa*

**24 November 2017:** Paolo Pinotti (Università Bocconi)  
*Culture and Legal Status Trade-offs in Marriage Markets*

**01 December 2017:** Guglielmo Weber (Università di Padova)  
*The Economic Determinant of Healthy Ageing*

**02 March 2018:** Massimo Morelli (Università Bocconi)  
*From Weber to Kafka: Political Instability and the Rise of an Inefficient Bureaucracy'*

**16 March 2018:** Sean Holly (University of Cambridge)  
*Aggregate and Firm Level Volatility: the Role of Acquisitions and Disposals*

**23 March 2018:** Tai-Wei Hu (University of Bristol)

*Optimal Banking Regulation with Endogenous Liquidity*

**06 April 2018:** Nour Meddahi (Toulouse School of Economics)  
TBA

**20 April 2018:** Francesco Bartolucci (Università di Perugia)  
TBA

**4 May 2018:** Giacomo Calzolari (Università Bologna)  
TBA

**11 May 2018:** Timo Terasvirta (Aarhus University)  
TBA

**18 May 2018:** Alberto Bucci (Università di Milano)  
TBA

**24 May 2018:** Barbara Rossi (Universitat Pompeu Fabra)  
TBA

**PhD students Lunch Seminars**

**31 October 2017:** Annalisa Molino  
*On the Consistency of Real-World and Risk-neutral Value at Risk: evidence from the European Options Market*

**07 November 2017:** Daniela Longo  
*Static Allocation with Actively Managed Funds: Empirical Analysis*

**14 November 2017:** Chiara Lacava  
*Why Are Some Regions So Much More Productive than Others? (Job Market)*

**21 November 2017:** Walter Ferrarese  
*Equilibrium Effort in Contests with homogeneous production functions and homogeneous valuation*

**05 December 2017:** Federica Di Giacomo  
*Product Innovation and Market Concentration.*

**12 December 2017:** Artem Larinskii  
TBA

**26 January 2018:** Andreini Paolo  
TBA

**30 January 2018:** Cai Beini

*TBA*

**13 February 2018:** Franco Guido

*The Empirical Dynamics of Misallocation*

**20 February 2018:** Donato Ceci

*Analysis of Seasonal Functional Processes*

**06 March 2018:** Javier Alvarez Sanchez

*Empirical Analysis of Algorithmic Pricing in Online Markets*

**20 March 2018:** Davide Pirino

*Statistical Inferences for Price Staleness*

**27 March 2018:** Giulia Mancini

*Poverty and gender inequality in a changing rural world, Italy 1880s-1930s*