

PhD in Economics and Finance_2021/2022

| No | Course | Professor | hours | CFU |
|--|--|--|-------|-----|
| FALL TERM | | | | |
| Pre-courses | | | | |
| 1 | Difference in Differential Equations | Elisabetta Tessitore | 18 | 3 |
| 2 | Static and Dynamic Optimization | Pasquale Scaramozzino | 12 | 2 |
| 3 | Calculus | Annalisa Fabretti | 18 | 3 |
| * | Dynamic Optimization | Fausto Gozzi | 20 | 3 |
| Macroeconomics Area - Coordinator Prof. Luisa Corrado | | | | |
| 4 | Advanced Macroeconomics - Growth Theory | Alessandra Pelloni | 12 | 2 |
| 5 | Advanced Macroeconomics - DSGE and Business Cycles | Barbara Annicchiarico | 12 | 2 |
| * | Text Analysis for Economists | Ruben Durante | 18 | 3 |
| * | Monetary Theory | Fabrizio Mattesini/Randall Wright | 18 | 3 |
| * | Optimal Policy | Facundo Piguillem | 18 | 3 |
| Microeconomics Area - Coordinator Prof. Andrea Kamal Attar | | | | |
| * | Incentive Theory | Andrea K. Attar | 18 | 3 |
| 6 | Topic in Auction Theory | Guillaume Pommey | 16 | 3 |
| Econometrics and Quantitative Finance Area- Coordinators Prof. Tommaso Proietti, Prof. Stefano Herzel | | | | |
| 7 | Measure Theory and Stochastic Processes | Davide Pirino | 18 | 3 |
| 8 | Asset Pricing (Pricing and Hedging in Complete and Incomplete Markets) | Katia Colaneri | 18 | 3 |
| 9 | Fundamental Asset Pricing | Lammertjan Dam (Groningen) | 12 | 2 |
| 10 | Winter School - Empirical Strategies | Joshua Angrist (MIT) | 6 | 1 |
| SPRING TERM | | | | |
| Macroeconomics Area - Coordinator Prof. Luisa Corrado | | | | |
| 1 | Bayesian Macroeconomics | Stefano Grassi | 12 | 2 |
| 2 | Topics in Behavioural Macroeconomics | Robert Waldmann | 12 | 2 |
| 3 | Topics in Development Economics | Scaramozzino/Rosati | 12 | 2 |
| 4 | Financial Bubbles | Gaetano Bloise (U. RomaTre) | 6 | 1 |
| 5 | Applied Macro: The Macroeconomics of Networks | Vasco Carvalho (U. of Cambridge) | 12 | 2 |
| 6 | Machine Learning (or Bayesian Microeconometrics) | Melvyn Weeks (U. of Cambridge) | 12 | 2 |
| 7 | DSGE models with financial frictions (tbd) | Andrey Alexandrov | 12 | 2 |
| * | Applied Macroeconomics | Giorgio Primiceri | 20 | 3 |
| * | Economics of Networks | Eleonora Patacchini | 20 | 3 |
| Microeconomics Area - Coordinator Prof. Andrea Kamal Attar | | | | |
| 1 | Applied Microeconomics and Procurement | Elisabetta Iossa | 18 | 3 |
| 2 | Topics in Market Design | Roberto Sarkisian | 12 | 2 |
| 3 | Reading Group: Topics in Microeconomics | Andrea K. Attar et al. | 16 | 3 |
| 4 | Topics in Incentive Theory (Contract Theory and Incentives) | Vitor Farinha Luz (U. British Columbia) | 12 | 2 |
| 5 | Theory of Games with incomplete information and Bayesian persuasion models | Joanna Franaszek (Warsaw School of Econ) | 12 | 2 |
| * | Industrial Organization | Emanuele Tarantino | 18 | 3 |
| * | Labor Economics | Liangjie Wu | 18 | 3 |
| * | Public Economics | Matteo Paradisi | 18 | 3 |
| Econometrics and Quantitative Finance Area- Coordinators Prof. Tommaso Proietti, Prof. Stefano Herzel | | | | |
| * | Latent Variable Models | Alessio Farcomeni | 18 | 3 |
| 1 | Bayesian Statistics | Maura Mezzetti - Antonio Parisi | 16 | 3 |
| 2 | Markov Chains | Alessandro Ramponi | 12 | 2 |
| 3 | Frequency Domain Methods in Econometrics | Tommaso Proietti | 12 | 2 |
| 4 | Python | Gabriele Rovigatti (BdI) | 12 | 2 |
| * | Statistical Learning | Franco Peracchi | 18 | 3 |
| 5 | Topics in Microeconometrics | Federico Belotti | 12 | 2 |
| * | Topics in Macroeconometrics/Time Series | Marco Lippi | 18 | 3 |
| 6 | Asymptotic Theory for Econometricians | Alessandro Casini | 12 | 2 |
| * | Financial Econometrics | Paolo Santucci de Magistris | 18 | 3 |
| * | Econometrics of Bipartite Networks | Stephane Bonhomme | 18 | 3 |
| 7 | An introduction to rough stochastic volatility models | Paolo Pigato | 10 | 2 |
| 8 | Advanced Topics for finance and Insurance I and II (ARPM) | Alessandro Ramponi | 72 | 12 |
| 9 | Econometric Theory | Alberto Holly (U. of Lausanne) | 12 | 2 |
| 10 | Applied Nonparametric Econometrics | Christopher F. Parmeter (U. of Miami) | 12 | 2 |
| 11 | Reading Group in Statistics and Econometrics | Tiziano Arduini | 16 | 3 |

* elective course offered by RED, at EIEF