FORECASTING IN FINANCE AND MACRO-ECONOMICS

12.09.2016
08:00 h – 22:00 h

Room D1.02
Bozen-Bolzano

WORKSHOP

Faculty of Economics and Management

Qunatitative Methods
and Economic Modeling

Fakultät für Wirtschaftswissenschaften
Facoltà di Economia
Faculty of Economics and Management

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FREE UNIVERSITY OF BOZEN-BOLZANO

Faculty of Economics and Management
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Universitätsplatz 1
Piazza Università, 1
I-39100 Bozen-Bolzano

12.09.2016
8:00 -12:30 h
Room D.102

8:00 Registration and Opening
Günter Schamel, Vice-Dean for Research, Free University of Bozen/Bolzano, Italy

9:00 Achieving Shrinkage in a Time-Varying Parameter Model Framework
Sylvia Frühwirth-Schnatter, Wirtschaftsuniversität Wien, Austria
Discussant: **Mauro Bernardi**, University of Padova, Italy

10:00 Smile at Errors: A Discrete-Time Stochastic Volatility Framework for Pricing Options with Realized Measures
Roberto Casarin, Ca Foscari University of Venice, Italy
Discussant: **Enrico Foscolo**, Free University of Bozen/Bolzano, Italy

11:00 ***coffee break***

11:30 Uncertainty and Deviations from Uncovered Interest Rate Parity
Barbara Rossi, Universitat Pompeau Fabra, Spain
Discussant: **Claudia Foroni**, European Central Bank, Germany University of Salzburg, Austria

12:30 ***lunch***

12.09.2016
13:30 - 18:00 h
Room D.102

13:00 The adaptive Lasso for Specifying Autoregressive Moving-Average Models
Christian Kascha, University of Zuirch, Switzerland
Discussant: **Claudio Agostinelli**, University of Trento, Italy

14:30 Eliciting Forecasts with Weighted Scoring Rules
Justinas Pelenis, New York University Abu Dhabi, United Arab Emirates and Institute for Advanced Studies, Austria
Discussant: **Matteo Iacopini**, Ca Foscari University of Venice, Italy

15:30 ***coffee break***

16:00 Bootstrapping DSGE Models
Luca Fanelli, University of Bologna, Italy
Discussant: **Emilio Zanetti Chini**, University of Pavia, Italy

17:00 How Flexible is US Shale Oil? Evidence from North Dakota
Hilde Bjørnland, BI Norwegian Business School, Norway
Discussant: Marco **Jacopo Lombardi**, Bank of International Settlements, Switzerland

12.09.2016
19:30 - 22:00 h

19:30 Dinner
By invitation only

21:00 Microeconomics and Forecasting
Alessandro Tarozzi, Universitat Pompeau Fabra, Spain

→ The workshop will be in English and open to the public.

→ Sponsor:

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