Second Carlo Giannini Ph.D. Workshop in Econometrics
Macroeconometrics and time series econometrics: theory and applications
Einaudi Institute for Economics and Finance (EIEF), Rome, 10th December 2010

The Associazione Carlo Giannini and the EIEF jointly organise a workshop for Ph.D. students and postdoctoral researchers with a field of specialisation in macroeconometrics and time series econometrics. The aim of the meeting is to bring together young researchers in applied and theoretical econometrics and introduce them to the Italian econometric profession. The selected researchers will present a paper in the meeting. The following researchers have agreed to act as discussants:

- Gianluca Cubadda (U. Rome Tor Vergata)
- Carlo Favero (IGIER-Bocconi)
- Domenico Giannone (Université Libre de Bruxelles)
- Helmut Lütkepohl (European University Institute)
- Stefano Neri (Banca d’Italia)

The presentation will be informal and the aim is to provide constructive criticism. Ideally, the papers presented should be at a stage of completion typical of a job market paper.

Format of the meeting: A full day meeting, with 5 papers. Each paper will be presented in 40 minutes, leaving the remaining 20 to the discussion and the rejoinder by the author.

The first edition was held at the University of Brescia in December 2009 and it focused on financial econometrics.

Date, venue and theme for the Second Workshop: 10th December 2010, from 1100 to 1700 at the EIEF, Via Sallustiana 62, Rome.

Logistic support for the meeting (photocopying, hotel bookings, room and videobeam) will be provided by the EIEF.

Participants are expected to bear their travel and accommodation costs. The organizing committee is formed by Gianni Amisano, Rocco Mosconi and Giovanni Urga.

Submission of the papers
Papers should be submitted electronically in pdf format to: gianni.amisano@ecb.europa.eu by 5th November 2010.

The papers will be selected by the organizing committee and the final program will be announced on November 12th 2010.