



2<sup>nd</sup> CIDE Workshop for PhD students in Econometrics and  
Empirical Economics (WEEE)  
28-29 August 2014, Bank of Italy - SADIba, Perugia PG

Thursday 28 August

8.45 Welcome

9:00 **G. Angelini** (*Univ. of Bologna*) **Estimation of Quasi-Rational DSGE Models**  
discussant - M. Pisani (*Bank of Italy*)

10:00 **G. Carlomagno** (*Univ. Madrid*) **The pairwise approach to model a large set of disaggregates with common trends**  
discussant - F. Busetti (*Bank of Italy*)

11:00 Coffee break

11:15 **G. Kharshiladze** (*Tor Vergata*) **Impact of International donor organizations' intervention on agricultural banking in Africa**  
discussant - S. Marchesi (*Univ. of Milan-Bicocca*)

12:15 **A. Valdes** (*Univ. Basque Country*) **Earnings Distribution of Cuban Immigrants in the United States. Evidence from quantile Regressions**  
discussant - C. Fiorio (*Univ. of Milan*)

13:15 Lunch

14:15 **C. Deiana** (*Univ. of Essex*) **No free lunch, buddy: house transfer and informal care, not only a case of reciprocity**  
discussant - A. Bucciol (*University of Verona*)

15:15 **C. Falco** (*Univ. of Milan-Bicocca*) **Education and women migration: empirical evidence from Ecuador**  
discussant - C. Fiorio (*Univ. of Milan*)

16:15 Coffee break

16:30 **B. Kivedal** (*NTNU Trondheim*) **A New Keynesian Framework and Wage and Price Dynamics in the US**  
discussant - M. Pisani (*Bank of Italy*)

17:30 **M. Girotti** (*Toulouse*) **Bank Deposits, Monetary Policy, and Demographic Dynamics**  
discussant - P. Alessandri (*Bank of Italy*)



Friday 29 August

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|-------|---|---|
| 9:00  | <b>G. Bonaccolto</b> ( <i>Univ. of Padova</i> )     | <b>Modeling and forecasting the range bipower variation conditional quantiles</b><br>discussant - F. Busetti ( <i>Bank of Italy</i> )   |
| 10:00 | <b>F. Lautizi</b> ( <i>Rome-Tor Vergata</i> )       | <b>Large Scale Covariance Estimates for Portfolio Selection</b><br>discussant - M. Caporin ( <i>University of Padova</i> )  |
| 11:00 | Coffee break  |   |
| 11:15 | <b>S. H. Ayhan</b> ( <i>University of Bologna</i> ) | <b>How Do Married Women Respond When Their Husbands Lose Their Jobs? Evidence from Turkey During the Recent Crisis</b><br>discussant - F. Bartolucci ( <i>University of Perugia</i> ) |
| 12:15 | <b>R. Maderitsch</b> ( <i>Univ. of Hohenheim</i> )  | <b>Synchronous realized volatilities despite non-synchronous trading hours: Stock markets in Europe and the US</b><br>discussant - M. Caporin ( <i>University of Padova</i> )         |
| 13:15 | Lunch   |   |
| 14:15 | <b>E. Grinza</b> ( <i>University of Turin</i> )     | <b>Labor Turnover and Firm Performance</b><br>discussant - F. Bartolucci ( <i>University of Perugia</i> )   |
| 15:15 | <b>F. Giri</b> ( <i>Univ. Polit. delle Marche</i> ) | <b>The role of macroprudential policy in a Markov switching DSGE model with banks</b><br>discussant - P. Alessandri ( <i>Bank of Italy</i> )  |
| 16:15 | Coffee break  |   |
| 16:30 | <b>G. Potjagailo</b> ( <i>Kiel University</i> )     | <b>Spillover Effects from Euro Area Monetary Policy across the EU: A Factor-Augmented VAR Approach</b><br>discussant - E. Bacchiocchi ( <i>University of Milan</i> )                  |
| 17:30 | <b>D. Biancardi</b> ( <i>Univ. of Milan</i> )       | <b>The effect of grading standards on labor market performance of university graduates</b><br>discussant - A. Buccioli ( <i>University of Verona</i> )                                |