



Ca' Foscari
University
of Venice
Department
of Economics



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Finance workshop

21-22 March 2022, Meeting Room 1

San Giobbe Economics Campus – Cannaregio 873, Venice

Monday, 21st

12.15 Measuring Macroeconomic Tail Risk

Roberto Marfè, University of Turin – Collegio Carlo Alberto (with Julien Pénasse)

13.30 Lunch

15.00 Housing Yields

Stefano Colonnello, Ca' Foscari University of Venice; Halle Institute for Economic Research (with Roberto Marfè and Qizhou Xiong)

15.45 Zombie Lending in the United States

Maximilian Göbel, University of Lisbon, Lisbon School of Economics and Management (with Nuno Tavares)

16.30 Break

16.45 The persistence of misinformation in financial markets

Paolo Pellizzari, Ca' Foscari University of Venice (with Luca Gerotto and Marco Tolotti)

Tuesday, 22nd

10.00 Estimating Financial Networks by Realized Interdependencies: A Restricted Vector Autoregressive Approach

Massimiliano Caporin, University of Padua (with Deniz Erdemlioglu and Stefano Nasini)

10.45 Break

11.00 How Sovereign is Sovereign Credit Risk? Global Prices, Local Quantities

Marti Subrahmanyam, Leonard N. Stern School of Business, New York University

12.00 Lunch

14.00 Low price-to-book ratios and bank dividend payout policies

Tommaso Oliviero, University of Naples Federico II (with Leonardo Gambacorta and Hyun Song Shin)

14.45 Break

15.00 V-Shapes

Roberto Renò, University of Verona (with Maria Flora)

15.45 Break

16.00 Generalized Compounding and Growth Optimal Portfolios: Reconciling Kelly and Samuelson

Umberto Cherubini, University of Bologna (with Peter Carr)

For more information:

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Progetto HiDEA: **Advanced Econometrics for High-frequency Data**
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