



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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