

# Hi-Di NET

## Econometric Analysis of High Dimensional Network Structures in Macroeconomics and Finance

### First Intermediate Workshop (virtual)

Tuesday 27<sup>th</sup> April 2021

14.30 Project update and administrative questions, Monica Billio (Ca' Foscari University)

14.45 **Time-varying random network modelling**, Roberto Casarin (Ca' Foscari University)

15.15 **Network and other measures of tail risk**, Massimiliano Marcellino (Bocconi University)

15.45 **Identifying dominant units using graphical network models in panel time series data**, Francesco Ravazzolo (Free University of Bozen)

16.15 **Uncertainty and unstable environments: challenges, inference and modelling issues**, Giuseppe Cavaliere (University of Bologna)

16.45 Discussion and conclusions