Università Ca'Foscari Venezia
Dipartimento di Economia

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Hi-Di NET

Progetto	**Econometric Analysis of High Dimensional Models with Network Structures in Macroeconomics and Finance**
Acronimo	Hi-Di NET
Durata	48 mesi
Avvio	29/04/2020 · **Termine** · 29/04/2024
Finanziamento	
Responsabile scientifico	Monica Billio
Area scientifica	
Abstract	The project aims at developing novel multivariate econometric models and methods able to deal with network effects and to take into account time varying relationships. The purpose is to propose high dimensional models capable to deal with high dimension databases. In the last two decades, network models become important tools in many fields (e.g. Physics, Biology, Information Theory, Machine Learning, Genetics, Biostatistics, Statistics). In social science, in both economic theory and empirical economics, network is nowadays also an important tool of analysis. Despite of their potential, the problems related to inference and modelling with network structures are still largely unexplored. Moreover, network inference is coupled with high-dimensional models and large dataset. It is thus crucial that econometric theory answers these questions by developing methods and practices to provide satisfactory solutions to inference and modelling problems associated with large dataset, high-dimension time series and network analysis. This is the challenging aim of the project. From an applied perspective, the main interest of the project is the application of the new high dimensional models including network structures to the central theme of financial and macroeconomic stability, which will be analysed from two main perspectives: macroeconomic and financial.

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