UNIVERSITÀ DEGLI STUDI DI BERGAMO
DIPARTIMENTO DI SCIENZE AZIENDALI, ECONOMICHE E METODI QUANTITATIVI
DEPARTMENT OF MANAGEMENT, ECONOMICS AND QUANTITATIVE METHODS

Third Carlo Giannini Ph.D. Workshop in Econometrics
Panel data econometrics: theory and applications

Via dei Caniana, 2
Room: 16
15th March 2013

Session 1
Chair: Giovanni Urga

10:00-11:00
Including the Local Air Pollution in the Airport Efficiency Assessment: a Hyperbolic Stochastic Approach
Gianmaria Martini (Department of Economics and Technology Management), Davide Scotti (Department of Economics and Technology Management), and Nicola Volta (Department of Economics and Technology Management)

Calibration of a Multifactor Model for the Forward Markets of Several Commodities
Enrico Edoli (Department of Mathematics, University of Padova, Italy and Finalyst SAS, Italy) Davide Tasinato (Department of Mathematics, University of Padova, Italy), and Tiziano Vargiolu (Department of Mathematics, University of Padova, Italy)

11:00-11:30 Coffee break

Session 2
Chair: Eduardo Rossi

11:30-12:30
An Event Study Analysis of ECB Unconventional Monetary Policy
Giulia Rivolta (University of Milan, Department of Economics, Management and Quantitative Methods, Italy)

Contagion versus Excess Interdependence: A Dynamic Multi-Factor Model Approach
Martin Belvisi (KNG Securities, London, UK), Riccardo Pianeti (University of Bergamo, Italy and Centre for Econometric Analysis, Cass Business School, UK), Giovanni Urga (Cass Business School, London, UK and University of Bergamo, Italy)

Keynote Speaker

12:30-13:30
Lynda Khalaf (Carleton University, Ottawa, Canada)
"**Dynamic Panels with MIDAS Covariates: Estimation and Fit**" (with Maral Kichin, Charles Saunders, and Marcel Voia)

13:30 End of the workshop and lunch.

Sponsors:
- **Department of Management, Economics and Quantitative Methods, University of Bergamo, Italy**
- **Centre for Econometric Analysis, Cass Business School, London, UK**

Giovanni Urga, March 5, 2013