



Norwegian
Business School



UNIVERSITÀ
di VERONA

Dipartimento
di SCIENZE ECONOMICHE

DATA ANALYTICS FOR BUSINESS

Department of Economics, University of Verona

Polo Santa Marta, via Cantarane 24, Verona

AULA SMT.11

May 24 and 25, 2022

Conference Program

Tuesday, May 24

09:00-09:30 **Registration and welcome**

Francesco Ravazzolo, BI Norwegian Business School

Roberto Renò, University of Verona

09:30-11:00 **Session 1: Mathematical and Statistical Modeling**

Chair: Alessandro Buccioli (University of Verona)

09:30-10:00 Davide Ferrari (Free University of Bozen-Bolzano)

Fully efficient estimation of sparse high-dimensional covariance matrices by pairwise likelihood truncation

10:00-10:30 Jan Kudlicka (BI Norwegian Business School)

Probabilistic programming

10:30-11:00 Magdalena Ivanovska (BI Norwegian Business School)

Inference in second-order Bayesian networks

11:00-11:30 **Coffee Break**

11:30-13:00 **Session 2: Finance**

Chair: Francesco Ravazzolo

11:30-12:00 Rogelio Andrade Mancisidor (BI Norwegian Business School)

Multimodal learning in variational-based models

12:00-12:30 Ilaria Gianstefani (IMT Lucca)

The echo chamber effect resounds on financial markets: a social media alert system for meme stocks

12:30-13:00 Roberto Renò (University of Verona)

Structural stochastic volatility

13:00-14:30 **Lunch**

14:30-16:00 **Session 3: Financial Econometrics**

Chair: Tommy Sveen (BI Norwegian Business School)

14:30-15:00 Francesco Benvenuti (University of Verona)

Drift explosions and spot autocovariance

15:00-15:30 Giuseppe Buccheri (University of Verona)

Realized Exponential Random Graphs, with an Application to the Interbank Network

15:30-16:00 Greta Goracci (Free University of Bozen-Bolzano)

The validity of bootstrap testing in the threshold framework

16:00-16:30 **Coffee break**

16:30-18:30 **Session 4: Machine learning**

Chair: Davide Ferrari

- 16:30-17:00 Claudio Gallicchio (University of Pisa)
Fast & efficient deep neural network models for time-series applications
- 17:00-17:30 Ariele Zanfei (Free University of Bozen-Bolzano)
A deep neural network model to predict water demand
- 17:30-18:00 Wei-Ting Yang (BI Norwegian Business School)
Bayesian network structure learning
- 18:00-18:30 Erlend Aune (BI Norwegian Business School)
Self-supervised learning for time series
- 19:30-22:30 **Dinner, [Locanda 4 Cuochi](#)** (by invitation only)

Wednesday, May 25

09:00-09:30 **Session 5: Tenure Track**

Siri Johnsen (BI Norwegian Business School)

Job market, tenure track, evaluation

09:30-11:00 **Session 6: Statistics**

Chair: Silvia Lavagnini (University of Verona)

- 09:00-09:30 Jonas Moss (BI Norwegian Business School)
Correcting for selection bias with the Aitkin-Lawley formula vs. Heckman correction
- 10:00-10:30 Emil Aas Stoltenberg (BI Norwegian Business School)
Regression discontinuity design with right-censored survival data
- 10:30-11:00 Adam Lee (Universitat Pompeu Fabra)
Robust inference for non-Gaussian linear simultaneous equations models
- 11:00-11:30 **Coffee Break**

11:30-13:00 **Session 7: Energy models**

Chair: Erlend Aune (BI Norwegian Business School)

11:30-12:00 Silvia Lavagnini (University of Verona)

The CEV model for energy forwards

12:00-12:30 Andrea Menapace (Free University of Bozen-Bolzano)

Day-ahead streamflow forecasting for optimal hydropower plants production

12:30-13:00 Francesco Ravazzolo (BI Norwegian Business School)

Large Time-Varying Volatility Models for Modelling and Forecasting Hourly Electricity Prices

13:00-14:30 **Lunch, [èBistrot](#)** (by invitation only)