

Padova Macro Talks

3rd edition - June 30, 2016

Venue: Meeting Room, Dept. of Economics and Management, 1st floor, via del Santo 33, Padova.

Aim: The *Padova Macro Talks* aim to foster the discussion on “hot issues” in Macroeconomics by involving local PhD students as well as more senior academics.

Program

09:30-11:30: Session 1 - Morning

Chair: Efrem Castelnuovo

09:30-10:10: Juan Manuel Figueres (University of Padova), *Economic Policy Uncertainty Spillovers in Booms and Busts*, with Giovanni Caggiano (University of Padova) and Efrem Castelnuovo (University of Melbourne and University of Padova)

10:10-10:50: Francesco Ravazzolo (Free University of Bozen), *Assessing the predictive ability of sovereign default risk on exchange rate returns*, with Claudia Feroni (European Central Bank) and Barbara Sadaba (Bank of Canada)

10:50-11:30: Giovanni Caggiano (University of Padova), *Global Uncertainty*, with Efrem Castelnuovo (University of Melbourne and University of Padova)

11:30-12:00: Coffee break

12:00-13:20: Session 2 - Morning

Chair: Efrem Castelnuovo

12:00-12:40: Giovanni Angelini (University of Bologna), *Bootstrapping DSGE Models*, with Giuseppe Cavaliere (University of Bologna) and Luca Fanelli (University of Bologna)

12:40-13:20: Tim Robinson (University of Melbourne), *Investigating the Relationship Between DSGE and SVAR Models*, with Adrian Pagan (University of Melbourne and University of Sydney)

13:20-14:20: Lunch break

14:20-16:20: Session 3 - Afternoon

Chair: Giovanni Caggiano

14:20-15:00: Piergiorgio Alessandri (Bank of Italy), *The Financial Stability Dark Side of Monetary Policy*, with Antonio Conti (Bank of Italy) and Fabrizio Venditti (Bank of Italy)

15:00-15:40: Silvia Delrio (Cà Foscari University, Venice), *Estimating Fiscal Multipliers at the Zero Lower Bound: A TVP-VAR Approach*

15:40-16:20: Emanuele Bacchiocchi (University of Milan), *On the Identification of Interdependence and Contagion of Financial Crises*

16:20-16:40: Coffee break

16:40-18:00: Session 4 - Afternoon

Chair: Giovanni Caggiano

16:40-17:20: Giovanni Pellegrino (University of Verona), *Uncertainty-dependent Effects of Monetary Policy Shocks: A new-Keynesian Interpretation*

17:20-18:00: Efrem Castelnuovo (University of Melbourne and University of Padova), *Risk Management-Driven Policy Rate Gaps*, with Giovanni Caggiano (University of Padova) and Gabriela Nodari (Reserve Bank of Australia)

Adjourn

Attendance: People interested in attending the *Padova Macro Talks* are kindly requested to contact Giovanni Caggiano or Efrem Castelnuovo within June 20 via the following accounts:

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