



DIPARTIMENTO DI METODI E MODELLI
PER L'ECONOMIA IL TERRITORIO E LA FINANZA
MEMOTEF



SAPIENZA
UNIVERSITÀ DI ROMA

XI Giornata della Ricerca

19-20 February 2020

Lecture Hall Fanfani, 5th floor - Faculty of Economics
Sapienza University of Rome, Via del Castro Laurenziano 9, Rome

Interventi di:

*Lea Petrella, Vincenzo Candila, Maria Felice Arezzo,
Francesca Petrarca, Alberto Arcagni, Mario Marino,
Gabriele Stabile, Antonio Martire, Barbara Vantaggi, Rita Salvi,
Janet Bowker, Ersilia Incelli, Chiara Prosperi Porta, Stefano Patri,
Cristina Giudici, Marina Zannella, Roberta Gemmiti,
Adriana Conti Puorger, Jacob Weisdorf, Mauro Rota,
Sara Miccoli, Nicola Acocella, Diego Battagliese, Rosario Barone,
Andrea Tancredi, Davide Di Cecco*

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Wednesday, February 19

9:15 -- 9:30: **Opening and Welcome Speech**

Lea Petrella, Head of the Department

9:30 -- 11:00: **STATISTICAL METHODS FOR ECONOMICS**

Vincenzo Candila, *Conditional quantile estimation for Linear ARCH models with MIDAS components*

Discussant: D. Battagliese, Memotef, Uniroma1

Maria Felice Arezzo, *Modeling earnings from undeclared activities: a two part model with misclassification*

Discussant: A. Arcagni, Memotef, Uniroma1

Francesca Petrarca, *Estimates of accuracy of statistical registers based on Anticipated Variance*

Discussant: D. Di Cecco, Memotef, Uniroma1

Alberto Arcagni, *F-FOD: Fuzzy First Order Dominance Analysis and Populations Ranking Over Ordinal Multi-Indicator Systems*

Discussant: S. Arima, Memotef, Uniroma1

11:00 -- 11:30: **Coffee break**

11.30 -- 13.00: **APPLIED MATHEMATICS FOR ECONOMICS AND INSURANCE**

Mario Marino, *Treasure hunt: actuaries looking for the best longevity modeler*

Discussant: I. Oliva, Memotef, Uniroma1

Gabriele Stabile, *Analytical valuation of surrender options in participating policies with minimum guaranteed*

Discussant: K. Colaneri, Facoltà di Economia, Uniroma2

Antonio Martire, *Numerical Solutions of Non-Standard Volterra Integral Equations: a Weighted Mean-Value Theorem Approach*

Discussant: A. Palestini, Memotef, Uniroma1

Barbara Vantaggi, *Modeling agent's conditional preferences under objective ambiguity in Dempster-Shafer theory*

Discussant: K. Colaneri, Facoltà di Economia, Uniroma2

Imma Oliva, *Optimal portfolio allocation with derivatives under volatility and co-jumps risk*

Discussant: B. Vantaggi, Memotef, Uniroma1

13.30 -- 14:30: **Lunch**

14.30 -- 16.00: **LINGUISTIC INSIGHTS INTO SPECIALIZED COMMUNICATIONS IN ENGLISH**

Rita Salvi, *Exploring the Discursive Creation of Argumentation and Ideology in Evolving Specialized Knowledge Domains*

Discussant: Prof. Renzo Mocini, Facoltà di Medicina, Uniroma1

Janet Bowker, *Contesting International Trade Agreements: Argumentation Patterning in Embedded Discourses*

Discussant: Prof. Renzo Mocini, Facoltà di Medicina, Uniroma1

Ersilia Incelli, *A Comparative Multimodal Analysis of Government Debates: Identity and Ideological Stance in Non-Verbal Communication*

Discussant: Prof. Renzo Mocini, Facoltà di Medicina, Uniroma1

Chiara Prospero Porta, *The Use of Multimodality in Museum Websites*

Discussant: Prof. Renzo Mocini, Facoltà di Medicina, Uniroma1

16.00 -- 16.30: **Coffee break**

16.30 -- 18:30: **MISCELLANEA**

Stefano Patrì, *An Application of Jordan Canonical Form to the Proof of Cayley - Hamilton Theorem*

Discussant: A. Palestini, Memotef, Uniroma1

Cristina Giudici, *Effect of Transplantation on the Survival of Patients with Cystic Fibrosis: IMACh Contribution to Registry Data*

Discussant: Cecilia Tomassini, Unimol

Marina Zannella, *Mothers' and Fathers' Subjective Wellbeing during Child Care Time: Does Multi-tasking Matter?*

Discussant: Cecilia Tomassini, Unimol

Roberta Gemmiti, *La Giustizia Ambientale. Un Percorso Teorico-Metodologico per la Valutazione del Fenomeno in Italia*

Discussant: G. Alleva, Memotef, Uniroma1

Adriana Conti Puorger, *Le urgenze del cambiamento climatico. La Geoingegneria nell'agenda politica*

Discussant: G. Alleva, Memotef, Uniroma1

Thursday February, 20

9.30 -- 11.00: **ECONOMIC IMPACT OF SOCIAL, DEMOGRAPHIC AND POLITICAL STRATEGIES**

Jacob Weisdorf, *The labour-market causes and consequences of general-purpose technological progress: evidence from the adoption of the steam engine*

Discussant: M. Rota, Memotef, Uniroma1

Mauro Rota, *Expensive Labour and the Industrial Revolution: Evidence from Stable Employment in Rural Areas*

Discussant: Carlo Ciccarelli, Uniroma2

Sara Miccoli, *The Impact of L'Aquila Earthquake on Demographic Changes*

Discussant: C. Giudici, Memotef, Uniroma1

Nicola Acocella, *The Impact of the Crisis on Poverty and Socio-Economic Inequalities in Europe*

Discussant: M. Postigliola, Memotef, Uniroma1

11.00 -- 11.30: **Coffee break**

11.30 -- 13.00: **BAYESIAN INFERENCE**

Diego Battagliese, *Objective Interpretation of the Penalised Complexity Priors in Copula Models*

Discussant: A. Tancredi, Memotef, Uniroma1

Rosario Barone, *Dirichlet Process Mixture of Continuous-Time Markov Processes*

Discussant: Caterina Conigliani, Uniroma3

Andrea Tancredi, *MCMC inference for discretely observed continuous-time multi-state models*

Discussant: Caterina Conigliani, Uniroma3

Davide Di Cecco, *Bayesian Model Selection for Latent Class Models*

Discussant: B. Vantaggi, Memotef, Uniroma1