

Dynamic models in Economics and Finance

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Program MDEF 2022

Location: Department of Economics, via Saffi n.42, URBINO - Aula Rossa

Wednesday, September 7

From 19:30 Welcome Party at Basili Bar (Urbino main square Piazza della Repubblica)

Program

How to reach Urbino

MDEF menu

Committees, Acknowledgments

Call for papers and deadlines

Thursday, September 8

8:30-9:00 Registration

9:00-9:10 Opening

9:10-10:50 Chair: Anastasiia Panchuck

- Lorenzo Cerboni Baiardi (with A. K. Naimzada): The ambiguous relations between deficit containment policies and sustainability in an OLG model
- Jan Wenzelburger (with P.Ritschel): Efficient Loan Contracts and Business Cycles in an OLG model with financial intermediation
- Daniela Visetti (with F. Cavalli, A.K. Naimzada): Dynamical analysis of an OLG model with epidemics
- Andrea Bacchiocchi: An Evolutionary Game to model Offshoring and Reshoring of Production between Developed and Developing Countries
- Anastasiia Panchuck (with I.Sushko, E.Michetti, R.Coppier): A 2D nonsmooth map modeling fraud in a public procurement: Advantages of the first return map

10:50-11:10 Coffee-Break

11:10-12:50 Chair: Davide Radi

- Giovanni Campisi (with S. Brianzoni, G. Pacelli, F. Petroni): Complex dynamics in a multi-asset model in discrete-time with heterogeneous agents
- Maria Cristina Uberti (with S. Casellina, S. Landini): The estimation error in the Basel II IRB approach and the PD floor
- Alessandro Bellocchi (with A. Bacchiocchi, G.I. Bischi, G. Travaglini): A Non-linear Model of Public Debt With Bonds and Money Finance
- Mauro Sodini (with F. Purificato): Debt stabilization and dynamic interaction between monetary and fiscal policy: In medio stat virtus.
- Davide Radi (with L.Gardini, N.Schmitt, I.Sushko, F. Westerhoff): Exchange rate dynamics and central bank interventions: On the (de)stabilizing nature of targeting long-run fundamental interventions.

13:00 -15:00 Lunch at University Guest House

15:00-16:40 Chair: Simone Borghesi

- Ahmad Naimzada: Nonlinear dynamics in an evolutionary-epidemiological model
- Fausto Cavalli (with E. Moretto, A.K. Naimzada): Dynamical analysis of evolutionary transition toward sustainable technologies
- Lorenzo Pinna (with E. Giovannini, G. Ricchiuti): Interacting Cobweb Markets through the Demand Side
- Giorgio Ricchiuti (with G. Galanis, B. Tippet): The International Political Economy of a Green Transition.
- Simone Borghesi (with A. Antoci, P. Russu): Carbon Leakage in 3D: On the Dynamics of Green, Dirty and Relocating Firms under the ETS

16:40-17:00 Coffee-break

17:00-18:40 Chair: Iryna Sushko

- Andrea Caravaggio (with L. Gori, M. Sodini): Monopolistic Dynamics with Endogenous Product Differentiation.
- Vincenzo Valori (with D. Colucci, N. Doni, G. Ricchiuti): Price target, credibility, and efficiency in a market with one dominant firm and a competitive fringe.
- Iryna Sushko (with L.Gardini, D.Radi, N. Schmit, F. Westerhoff): Sentiment-driven financial market dynamics: Mathematical insights from a 2D nonsmooth map
- Alberto Pinto (with E. Accinelli, B.M.P.M. Oliveira): Stable coalition formation for the preservation of public goods
- Philip Ushchev (with K. Matsuyama): Destabilizing Effect of Market Size on Dynamics of Innovation: Judd meets Kimball

19:00 Dinner at University Guest House

21:00 - 22:30 Music Concert "Beatles Story" at Palazzo Battiferri

Friday, September 9

9:00-11:00 Chair: Akio Matsumoto

- Beatrice Venturi (with W.A. Barnett, G. Bella, T. Ghosh, P. Mattana): Chaos in the UK New Keynesian Macroeconomy
- Malgorzata Guzowska (with E. Michetti, F. Grassetti): A dynamically consistent discretization method for the Goodwin model with a nonlinear Phillips curve.
- Elisabetta Michetti (with R. Coppier, L. Scacccia) Dimensional traps in evasion models
- Giovanni Villani (with M. Biancardi, G. Iannucci): Optimal groundwater management in an oligopoly market with CSR firms
- Fabio Lamantia (with D. Radi, T. Tichy): Hybrid Evolutionary Oligopolies and the Dynamics of Corporate Social Responsibility
- Akio Matsumoto (with F. Szidarovszky): Nonlinear Kaldor Model augmented with Retardation and Anticipation

11:00-11:20 Coffee-Break

11:20-13:00 Chair: Fabio Privileggi

- Gianluca Iannucci (with I. Colivicchi): Emission tax and insurance coverage in an evolutionary oligopoly
- Luca Gori (with P. Manfredi, S. Marsiglio, M. Sodini): A parsimonious model of optimal social distancing and vaccination during an outbreak
- Luca Vincenzo Ballestra (with F. Angelini, M. Castellani): Growth in the gig economy: A two-sector model with digital leisure
- John Barkley Rosser, Jr.: Complexity and Aesthetics: How Arts, Sciences and Economics coevolve
- Fabio Privileggi (with D. La Torre, S. Marsiglio, F. Mendivil): Stochastic Disease Spreading and Containment Policies under State-Dependent Probabilities

13:00 -15:00 Lunch at University Guest House

15:00-16:40 Chair: Andrea Di Liddo

- Marcello Galeotti (with E. Vannucci): Green economy with efficient public incentives
- Marwill Davila-Fernandez (with S. Sordi): The green-MKS: A baseline environmental macro model.
- Alessia Cafferata (with M.J. Davila-Fernandez): How robust is the natalist bias of pollution control?
- Irene Alfarone (with U. Merlone): Hit the road, Jack: A model of musicians' mobility between two cities
- Andrea Di Liddo (with A. Caravaggio, L. De Cesare): Optimal management of water resources for domestic and industrial use

16:40-17:00 Coffee-break

17:00-18:20 Chair: Ingrid Kubin

- Silvia Leoni: A validation experiment of an Agent-Based Model for tertiary educational choices
- Simone Landini (with M. Gallegati): ABM Computability: Exploring a Recursive Approach

- Pasquale Commendatore (with I. Kubin, M. Sodini): The dynamics of a NEG model with environmental pollution
- Ingrid Kubin (with S. Bougheas, P. Commendatore, L. Gardini): Financial Development, Cycles and Income Inequality in a Model with Good and Bad Projects

20:00 Social Dinner at University College "Il Colle"

Saturday, September 10

9:10-10:50 Chair: Edgar Sanchez Carrera

- Germana Giombini (with G. Calcagnini, E. Sanche Carrera): Bank lending policies and green transition
- Federico Favaretto (with G. Calcagnini, G. Giombini, F. Tramontana): Household debt and income.
- Laura Policardo (with G.A. Davis, E. Sanchez Carrera): Economic growth driven by wealth concentration: The cases of US and France
- Serena Brianzoni (with G. Campisi): Discrete-time financial market model under heterogeneous beliefs
- Edgar Sanchez Carrera (with W.A. Risso) Trapped in Mexican poverty, struggling to escape it.

10:50-11:10 Coffee-Break

11:10-12:50 Chair: Roberto Dieci

- Jochen Jungeilges (with Tatyana Perevalova): Multistability in a recurrent feedforward neural network with a polynomial activation function
- Francesca Grassetti (with C. Mammana, E. Michetti): Environmental policies and environmental awareness: the effect on the economy and the environment in a dynamical framework
- Arianna Dal Forno (with G. Gronchi, U. Merlone): Face mask usage and quantum cognition
- Ugo Merlone (with G. Orlando): Dynamical inspection game with continuous strategies
- Roberto Dieci (with A. Palestrini, F. Tramontana): Trend extrapolation and the stability of adaptive expectations feedbacks.

12:50 Closing Address

13:00 Lunch at University Guest House

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Credits