

Progetto "GRINS - GROWING RESILIENT, INCLUSIVE AND SUSTAINABLE"
cod. PE0000018 CUP H73C22000930001
ForVARD – Forecasting Volatility And Risk Dynamics - CUP J43C24000210007

Intermediate Workshop

*Università degli Studi di Messina
Room 12, Department of Economics
11 March 2025*

Programme

15:00-15:10

Fabio Spagnolo (Università di Messina): *Introduction*

15:10-15:30

Edoardo Otranto (Sapienza Università di Roma): *The birth of the project: motivations and aims*

15:30-16:15

Giampiero Gallo (Corte dei Conti and NYU in Florence): *Realized volatility: measures and models*

16:15-16:30

Coffee Break

16:30-17:00

Fabrizio Cipollini (Università di Firenze): *A theoretical background for intraday data cleaning*

17:00-17:30

Alessandra Insana (Università di Messina): *Outlier cleaning: first results*

17:30-18:00

Giulia Cruciani (Università di Messina): *On designing a platform for realized volatility data*