

PNRR - Missione 4, Componente 2, Investimento 1.1 - Bando Prin 2022 - Decreto Direttoriale n. 104 del 02-02-2022 Progetto *Methodological and computational issues in large-scale time series models for economics and finance* CUP J53D23003960006 - codice identificativo 20223725WE

Workshop

End of the PRIN 2022 Project: What's Next? Insights, Ideas, and Future Collaborations

*Università degli Studi di Messina
Room 12, Department of Economics
12 January 2026*

Programme

15:00-15:10

Fabio Spagnolo (Università di Messina)
Welcome and Introduction

15:10-15:30

Edoardo Otranto (Sapienza Università di Roma)
Results and Future Developments

15:30-16:00

Demetrio Lacava (Università di Messina)
Modeling Tail Risk Spillovers with a Component-Based CAViaR Model

16:00-16:30

Luca Scaffidi Domianello (Università di Catania)
Spillovers and Co-movements in Multivariate Volatility: A Vector Multiplicative Error Model

16:30-17:00

Coffee Break

17:00-17:30

Fabrizio Cipollini (Università di Firenze)
Fooled by Portmanteau Diagnostics

17:30-18:00

Giampiero Gallo (Corte dei Conti and NYU in Florence)
Designing a Bright Future for VOLARE: Technical Check-up, Official Take-off and Cruising Needs

18:00-18:30

Giulia Cruciani & Alessandra Insana (Università di Messina)
VOLARE: The Online Platform