UNIVERSITÀ DEGLI STUDI FIRENZE

DISEI
DIPARTIMENTO DI SCIENZE
PER L'ECONOMIA E L'IMPRESA

1ˢᵗ DISEI-Workshop on Heterogeneity, Evolution and Networks in Economics

16-17 September 2021
University Lecture Hall, piazza S. Marco 4, Florence

Full Program
(all times are CEST)

Day 1 - 16 September

Greetings and opening remarks	8:45 - 9:00

Session 1: Networks (chair: Gabriele Tedeschi)   9:00 - 10:40

Observed vs expected systemic risk in interbank networks
Presenter: Alessandro Ferracci (Sapienza University of Rome)

Reinforcement learning for interbank credit strategies
Presenter: Alessio Brini (Scuola Normale Superiore, Pisa)

Sectoral market power in global production: a theoretical and observational study
Presenter: Lilit Popoyan (University of Neaples Parthenope)

A network approach to identify financial market efficiency: evidence from a laboratory analysis
Presenter: Gabriele Tedeschi (University of Bari)

Coffee break   10:40 - 11:20

Session 2: Evolutionary dynamics (chair: Frederik Banning)   11:20 - 13:00

Politics of consensus and compromise
Presenter: Mauro Sodini (Federico II University of Neaples)

Reputation and punishment sustain cooperation in the optional public goods game
Presenter: Simone Righi (Ca' Foscari University of Venice)

Market selection and learning under model misspecification
Presenter: Giulio Bottazzi (Sant'Anna School of Advanced Studies, Pisa)

Modelling a firm as a complex adaptive system
Presenter: Frederik Banning (Ruhr-Universität Bochum)

Lunch break   13:00 - 14:30

Session 3: Macroeconomic models I (chair: Alberto Russo)   14:30 - 16:15

Optimal lockdown policies driven by socioeconomic costs
Presenter: Edgar J. Sánchez Carrera (University of Urbino Carlo Bo)

Modeling the distributional epidemic-economic effects of the Covid-19 pandemic
Presenter: Marco Pangallo (Sant'Anna School of Advanced Studies, Pisa)

Monetary policy and inequality in an AB-SFC macro model
Presenter: Alberto Russo (Universitat Jaume I, Castellon)

Coffee break   16:15 - 16:45

Round table: "Teaching Complexity" (chair: Giorgio Ricchiuti)   16:45 - 18:30
Keynote speakers: Domenico Delli Gatti, Alan Kirman

Social dinner at Antico Ristoro di Cambi, via S. Onofrio 1R   20:00

Day 2 - 17 September

Session 4: Macroeconomic models II (chair: Simone Alfarano)   9:00 - 10:40

Belief-driven dynamics in a behavioral SEIRD macroeconomic model with sceptics
Presenter: Christian Proaño (Otto-Friedrich-Universität Bamberg)

Measure forecast disagreement in a non-stationary environment: the effect of time dependent fundamentals in LTFs experiments
Presenter: Annarita Colasante (Unitelma Sapienza University of Rome)

Macroprudential capital buffers in heterogeneous banking networks. Insights from an ABM with liquidity crises
Presenter: Andrea Gurgone (Otto-Friedrich-Universität Bamberg)

Granular Firms and Aggregate Fluctuations
Presenter: Simone Alfarano (Universitat Jaume I, Castellon)

Coffee break   10:40 - 11:15

Session 3: Empirical methods (chair: Fabrizio Lillo)   11:15 - 13:00

Estimation of heuristic switching in behavioral macroeconomic models
Presenter: Jiri Kukacka (Charles University, Czechia) *Measuring financial cycles in HAMs: an empirical analysis*
Presenter: Filippo Gusella (University of Florence)

Analysis of bank leverage via dynamical systems and deep neural networks
Presenter: Fabrizio Lillo (University of Bologna)

Lunch break   13:00 - 14:30

Session 6: Networks (chair: Frank Schweitzer)   14:30 - 16:10

Bubble effect induced by recommendation systems in a simple social media model
Presenter: Franco Bagnoli (University of Florence)

Score driven generalized fitness model for sparse weighted dynamical networks
Presenter: Domenico Di Gangi (Scuola Normale Superiore, Pisa)

Debunking Rumors in Networks
Presenter: Paolo Pin (University of Siena)

Heterogeneity in R&D networks: empirics, models, validation
Presenter: Frank Schweitzer (ETH Zurich)

Coffee break   16:15 - 16:50

Session 7: Evolutionary dynamics (chair: Marcello Galeotti)   16:50 - 18:30

Local environmental quality and heterogeneity in an OLG agent-based model with network
Presenter: Andrea Caravaggio (University of Foggia)

Assortativity in cognition: Learning intuitive cooperation through deliberation
Presenter: Eugenio Vicario (University of Florence)

An agent based model of fads
Presenter: Filippo Pietrini (University of Florence)

A coevolution model of defensive medicine, litigation and medical malpractice insurance
Presenter: Marcello Galeotti (University of Florence)