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 Naples 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 Naples)

*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

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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)