



The Carlo Giannini Association is pleased to announce the  
**5<sup>th</sup> International Conference in Memory of Carlo Giannini on**  
**“RECENT DEVELOPMENTS IN ECONOMETRIC METHODOLOGIES”**

Department of Management, Economics and Quantitative Methods  
University of Bergamo, Italy  
25 – 26 Novembre 2016, Room: TBA

**Organiser: Giovanni Urga**

(Cass Business School, London, UK and Università di Bergamo, Italy)

**NOTICE OF MEETING AND CALL FOR PAPERS**

This is the **First Announcement and Call for Papers** for the 5th International Conference in Memory of Carlo Giannini on “Recent Developments in Econometric Methodologies”. The conference will be held at the Department of Management, Economics and Quantitative Methods of Bergamo University (Italy) on Friday and Saturday, 25-26 November 2016.

**CARLO GIANNINI ASSOCIATION.** Carlo was an eclectic researcher with wide research interests in theoretical and applied econometrics. Both his research and teaching played a pivotal role in shaping research in econometrics in Italy. His former students, friends and colleagues founded the Carlo Giannini Association (ACG) to promote econometrics and to preserve the memory of a great scholar. For details on the Association and the list of events (conferences, seminars, workshops) organised so far see <http://economia.unipv.it/ACG/>

**CONFERENCES THEMES.** We encourage the submission of original papers (both theoretical and empirical) on recent developments in time series and panel data analysis, factor models, forecasting, Bayesian econometrics, financial and high-frequency econometrics, non-parametric and semi-parametric econometrics, modelling and testing for systemic and credit risks. The conference is open to all those interested from academic and non-academic organisations. The conference will have *invited* and *contributed* sessions.

**KEYNOTE SPEAKERS:** **Jean-Marie Dufour** (McGill University, Montreal, Canada), **Lynda Khalaf** (Carleton University, Ottawa, Canada), **David F. Hendry** (Oxford University, UK), **Eric Hillebrand** (CREATES, Aarhus University, Denmark), **Giampiero Gallo** (University of Florence, Italy).

**SUBMISSION OF AN ABSTRACT/PAPER.** If you are interested in presenting a paper please submit by e-mail to Giovanni Urga (using both addresses: [giovanni.urg@unibg.it](mailto:giovanni.urg@unibg.it) and [g.urg@city.ac.uk](mailto:g.urg@city.ac.uk) subject: CONFERENCE GIANNINI 2016) an extended abstract or a full paper on any issue that contributes to the conference themes before the 31st July 2016. The full paper must be submitted by the 15th September 2016.

The final decision will be taken by the 1st October. The programme of the conference will be released on the 1st November 2016.

**REGISTRATION, CONFERENCE FEE AND ACCOMODATION.** Please register online <http://www00.unibg.it/formconvegni2/maschera.asp?convegno=3576>. A conference registration fee of Euro 50 (TBC) will be applicable to all presenting and non-presenting delegates and will include conference material, refreshments, lunches. Full-time students pay 50% of the fees. There will be a supplementary charge of Euro 30 for the conference dinner to take place on Friday 25 November. Information on local accommodation will be available on the conference website shortly. For updates, please visit: [http://www00.unibg.it/struttura/struttura.asp?cerca=dsaemq\\_acg2016](http://www00.unibg.it/struttura/struttura.asp?cerca=dsaemq_acg2016)

**PROGRAMME COMMITTEE:** **Gianni Amisano** (DG-Research ECB, Germany and Brescia University, Italy), **Marco Lippi** (Roma University, Italy), **Rocco Mosconi** (Politecnico di Milano, Italy), **Edoardo Rossi** (Pavia University, Italy), **Giovanni Urga** (Cass Business School, UK, and Bergamo University, Italy).

*Giovanni Urga*

*Bergamo, Wednesday, 25 May 2016*