



LAKE COMO SCHOOL
OF ADVANCED STUDIES



Summer School on **Frontiers of Energy Econometrics**

September 13-17, 2021

Description

In recent years attention has mounted among applied economists on monitoring the behavior and the interconnections between key energy variables - such as the price of crude oil and electricity – the macroeconomy and financial markets.

In the light of the importance of energy vectors for the transition to more sustainable societies, applied economists are thus increasingly interested in accurately modelling and forecasting fundamental energy aggregates with the use of advanced quantitative techniques.

The aim of this summer school is to provide PhD students, post-docs and practitioners with a broad range of econometric methodological approaches at the frontier of the academic literature, with particular emphasis on the application of each technique.

Seven distinguished scholars will alternate on five consecutive days to present the theoretical and empirical aspects of: the global oil market; the transmissions of oil price shocks to the macroeconomy; uncertainty, volatility spillovers and tail dependence in energy markets; energy demand estimation with discrete choices; electricity demand, prices and supply curves. Theoretical lectures will be complemented by lab sessions where applications to real data will be fully developed using two of the most popular packages, Matlab and R.

Scientific committee

Emanuele **Bacchiocchi**, University of Bologna, Italy

Andrea **Bastianin**, University of Milano, Italy

Marzio **Galeotti**, University of Milano and Fondazione Eni Enrico Mattei, Milano, Italy

Sébastien **Houde**, Grenoble Ecole de Management, France and ETH Zürich, Switzerland

Lutz **Kilian**, Federal Reserve Bank of Dallas, US

Alessandro **Lanza**, Fondazione Eni Enrico Mattei, Milano and Luiss University, Roma, Italy

Matteo **Manera**, University of Milano-Bicocca and Fondazione Eni Enrico Mattei, Milano, Italy

Matteo **Pelagatti**, University of Milano-Bicocca, Italy

Gazi **Salah Uddin**, Linköping University, Sweden

Venue

Lake Como School of Advanced Studies
Fondazione Alessandro Volta
Villa del Grumello, Como, Italy
Website: <https://lakecomoschool.org/>

General information

Detailed information on the programme and the application procedure can be found on the summer school website: <https://toee.lakecomoschool.org/>