

## PhD in Economics and Finance\_2019/2020

No	Course	Professor	hours	CFU
<b>FALL TERM</b>				
<b>Pre-courses</b>				
1	Difference in Difference Equations	Elisabetta Tessitore	18	3
2	Static and Dynamic Optimization	Pasquale Scaramozzino	12	2
3	Calculus	Annalisa Fabretti	18	3
<b>Macroeconomics Area - Coordinator Prof. Corrado</b>				
4	Advanced Macroeconomics I	Alessandra Pelloni	12	2
5	Advanced Macroeconomics II (DSGE and Business Cycles)	Barbara Annicchiarico	12	2
<b>Microeconomics Area - Coordinator Prof. Andrea Kamal Attar</b>				
6	General Equilibrium	Leo Ferraris	10	2
7	Health Economics	Marten Lindeboom (VU Amsterdam)	12	2
<b>Econometrics and Quantitative Finance Area- Coordinators Prof. Tommaso Proietti, Prof. Stefano Herzel</b>				
8	Measure Theory and Stochastic Processes	Davide Pirino	18	3
9	Convex Optimization	M. C. Pinar (U. Bilkent)	6	1
10	Asset Pricing (Pricing and Hedging in Complete and Incomplete Markets)	Katia Colaneri	18	3
<b>SPRING TERM</b>				
<b>Macroeconomics Area - Coordinator Prof. Corrado</b>				
11	Bayesian Macroeconomics	Stefano Grassi	12	2
12	Topics in Behavioural Macroeconomics	Robert Waldmann	12	2
13	Topics in Development Economics	Scaramozzino/Rosati	12	2
14	Financial Bubbles	Gaetano Bloise (U. RomaTre)	6	1
<b>Microeconomics Area - Coordinator Prof. Andrea Kamal Attar</b>				
15	Topics in Game Theory	Jerome Renault (Toulouse School of Economics)	12	2
16	Topics in Industrial Organization	Tommaso Valletti	12	2
<b>Econometrics and Quantitative Finance Area- Coordinators Prof. Tommaso Proietti, Prof. Stefano Herzel</b>				
17	Topics in Microeconometrics	Federico Belotti	12	2
18	Bayesian Statistics	Mezzetti - Parisi	16	3
19	Markov Chains	Alessandro Ramponi	12	2
20	Python	Gabriele Rovigatti (BdI)	12	2
21	Latent Variable Models	Monia Ranalli	18	3
22	Asymptotic Theory for Econometricians	Alessandro Casini	12	2
23	Frequency Domain Methods in Econometrics	Tommaso Proietti	12	4
24	Topics in Macroeconometrics/Time Series	Marco Lippi (EIEF)	15	

### Elective courses for II and III year students, along with PhD LUISS at EIEF:

1	Clearing in Financial Systems	Yuri Kabanov (U. Franche-Comte e Lomonosov Moscow State U.)
2	Continuous-Time Modelling in Macroeconomics	Paolo Porchia (LUISS)
3	Empirical Asset Pricing	Angelo Rinaldo (St Gallen)
4	Monetary and Fiscal Economics and Stabilization Policy	Gauti Eggertsson (Brown University)
5	Continuous-time Methods in Macroeconomics	Galo Nuno (Bank of Spain)

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<b>Microeconomics Area - Coordinator Prof. Andrea Kamal Attar</b>				
6	General Equilibrium	Leo Ferraris	10	2
7	Advanced Topics in Game Theory	Fabrizio Adriani (Leicester)	tba	tbd
<b>Econometrics and Quantitative Finance Area- Coordinators Prof. Tommaso Proietti, Prof. Stefano Herzel</b>				
8	Measure Theory and Stochastic Processes	Davide Pirino	18	3
9	Empirical Strategies	Joshua Angrist (MIT)	6	1
10	Quantitative Finance: Arbitrage Pricing	Lammertjam Dam (Groeningen)	12	2
11	Asset Pricing (Pricing and Hedging in Complete and Incomplete Markets)	Katia Colaneri	18	3
<b>SPRING TERM</b>				
<b>Macroeconomics Area - Coordinator Prof. Corrado</b>				
12	Bayesian Macroeconomics	Stefano Grassi	18	3
13	Applied Macro: The Macroeconomics of Networks	Vasco Carvalho (U. of Cambridge)	12	2
14	Topics in Behavioural Macroeconomics	Robert Waldmann	12	2
15	Topics in Development Economics	Scaramozzino/Rosati	12	2
16	Financial Bubbles	Gaetano Bloise (U. RomaTre)	6	1
17	Machine learning	Melvyn Weeks	tba	tbd
<b>Microeconomics Area - Coordinator Prof. Andrea Kamal Attar</b>				
18	Topics in Industrial Organization	Tommaso Valletti	15	3
19	Applied Micro and Procurement	Elisabetta Iossa	18	3
20	Topics in Advanced Microeconomics	Joanna Franaszek (Warsaw School of Economics)	tba	tbd
21	Experimental Economics	Simeon Schudy	12	2
22	Topics in Incentive Theory (Contract Theory and Incentives)	Vitor Farinha Luz (U. British Columbia)	12	2
<b>Econometrics and Quantitative Finance Area- Coordinators Prof. Tommaso Proietti, Prof. Stefano Herzel</b>				
23	Topics in Microeconometrics	Federico Belotti	12	2
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30	Topics in Macroeconometrics/Time Series	Marco Lippi (EIEF)	15	
31	Econometric Theory	Alberto Holly (U. of Lausanne)	12	2
32	DSGE models with Financial Frictions and Macroprudential Policy	Margarita Rubio (U. of Nottingham)	12	2
33	tbd	Franco Peracchi	tba	tbd