

## WEHIA October Workshop

15 October 2021

<b>09.00 – 10:30</b>	<b>Session A: Banks</b>
	<b>Marcel Ausloos</b> <i>Bank performance and ongoing credit risk main determinants. The case of the top six UK banks</i> <b>Andrea Gurgone</b> <i>Macroprudential capital buffers in heterogeneous banking networks. Insights from an ABM with liquidity crises</i> <b>Luca Riccetti (session chair)</b> <i>Systemic risk analysis and SIFIs detection-a review and a proposal for a complete methodology</i>
<b>10:30 – 10:45</b>	<b>Coffee break</b>
<b>10:45 – 12.45</b>	<b>Session B: Financial Markets</b>
	<b>Yi Li</b> <i>Do visiting monks give better sermons? An analysis of the foreign experience of Chinese fund managers</i> <b>Keisuke Teeple</b> <i>Speculative Trade with Anchored Expectations</i> <b>Remco Zwinkels</b> <i>A Nonlinear Dynamic Approach to Flash Crashes</i> <b>Filippo Gusella (session chair)</b> <i>State Space Model to Detect Cycles in Heterogeneous Agents Models</i>
<b>12.45 – 13:30</b>	<b>Lunch break</b>
<b>13.30 – 15:00</b>	<b>Session C: Macroeconomics</b>
	<b>Tomohide Mineyama</b> <i>Cyclical, Asymmetry, and Heterogeneity of the User Cost of Labor: New Evidence from Japan</i> <b>Fatih Ozhamaratli</b> <i>A generative model for age and income distribution</i> <b>Guido Traficante (session chair)</b> <i>Robustly optimal monetary policy in a behavioral environment</i>
<b>15:00 – 16:15</b>	<b>Keynote Speech – Chair: Alessio Biondo</b>
	<b>Robert Frank</b> <i>The Case for Adding Darwin to Behavioral Economics</i>
<b>16:15 – 16:30</b>	<b>Coffee Break</b>
<b>16:30 – 18:00</b>	<b>Session D: Covid Economics</b>
	<b>Patrick Mellacher</b> <i>COVID-Town: An Integrated Economic-Epidemiological Agent-Based Model</i> <b>Thomas Pellet</b> <i>Input-output structure in an agent-based macro model</i> <b>Simon Schnyder (session chair)</b> <i>Rational policy design for epidemics</i>
<b>18.00 – 19.00</b>	<b>Session E: Microeconomics</b>
	<b>Giulia Rossello</b> <i>The role of early-career university prestige stratification on the future academic performance of scholars</i> <b>Jue Wang (session chair)</b> <i>Elderly Care in an Aging Population and Female Labor Market Decisions</i>