

WEHIA 2021 – June Workshop

Day 1 – 28 June 2021

9:45 – 10.00	Opening Remarks (Domenico Delli Gatti)
10.00 – 11:30	Session A: Learning
	Davide Bazzana <i>Learning about Unprecedented Events: Agent-Based Modelling and the Stock Market Impact of COVID-19</i> Luca Gerotto <i>The signal and the fake: disentangling information in an agent-based financial market with learning</i> Daniele Giachini (session chair) <i>Market selection and learning under model misspecification</i>
11:30 – 11:45	Coffee break
11:45 – 13.00	Keynote speech
	Herbert Dawid <i>How to design virus containment policies? An agent-based analysis of economic and epidemic dynamics under the COVID-19 pandemic</i>
13.00 – 13:45	Lunch break
13:45 – 15:45	Session B: Covid Economics
	Alessandro Caiani <i>Assessing the Economic Effects of Lockdowns in Italy: A Computational Input-Output Approach</i> Marco Pangallo <i>Modeling the distributional epidemic-economic effects of the Covid-19 pandemic</i> Sebastian Poledna <i>An agent-based approach to assess the economic effects of the COVID-19 crisis</i> Mattia Guerini (session chair) <i>Bad, Worse, Worst Business Failures, Market Selection and Covid-19</i>
15:45 – 16:00	Coffee Break
16:00 – 17:00	Session C: Networks
	Alessandro Ferracci <i>Observed vs Expected systemic risk in interbank networks</i> Giorgio Rizzini (session chair) <i>Community Detection based on Communicability in a Multiplex Framework Networks</i>
17:00-18:30	Session D: Climate change
	Marwil Davila-Fernandez <i>Seeing what can(not) be seen: Confirmation bias, employment dynamics and climate change</i> Ivan Savin <i>Dynamic climate policy to combine effectiveness with public support</i> Victor Yakovenko (session chair) <i>Entropic Perspective on Global Inequality in Carbon Emissions</i>
	End of Day 1

Day 2 – 29 June 2021

10.00 – 11:30	Session E: Digital currencies
	Massimo Ferrari Minesso <i>Central bank digital currency in an open economy</i> Amanah Ramadiah <i>Agent-Based Simulation of Central Bank Digital Currencies</i> Carlo Campajola (session chair) <i>MicroVelocity: Rethinking the Velocity of Money for Digital Currency Systems</i>
11:30 – 11:45	Coffee break
11:45 – 13.00	Keynote speech
	Eva Camacho Cuenca <i>Experimental insights to understand the role of public disclosures on investors' behavior: A lesson from the lab</i>
13.00 – 13:45	Lunch break
13:45 – 15:30	Session F: Validation and Estimation of ABMs
	Sylvain Barde <i>Beggars Can't Be Choosers: Surrogate Estimation of Large-Scale Macroeconomic Agent-Based Models</i> Amit Gill <i>A Scalable High-Performance Computing Implementation of Macroeconomic Agent-Based Models</i> Jiri Kukacka <i>Does parametrization affect the complexity of ABMs?</i> Andrea Vandin (session chair) <i>Fast and automated exploration of the statistical properties of agent-based models</i>
15:30 – 15:45	Coffee Break
15:45 – 17:15	Session G: Expectations
	Michele Berardi <i>Beliefs asymmetry and price stability in a cobweb model</i> Gabriele Iannotta <i>Credit cycles and heterogeneous expectations</i> Joep Lustenhouwer (session chair) <i>Alternative forms of heterogeneity in heuristic switching models</i>
17:15 – 17:30	Coffee Break
17.30 – 19.00	Session H: Industrial Organization
	Elisa Palagi <i>Intellectual Property Rights and innovation: results from an evolutionary model of the Pharmaceutical industry</i> Patrick Reinwald <i>Heterogeneous memory in hidden-action situations: An agent-based approach</i> Friederike Wall (session chair) <i>Does Coordination Attenuate or Amplify Effects of Heterogeneous Decision-making Styles in Organizations?</i>
19 – 19:15	Concluding remarks
	End of Day 2

WEHIA September Workshop

10 September 2021

9:30 – 11:30	Session A: Banks
	Emanuele Ciola <i>Search for Profits and Business Fluctuation - How Does Banks' Behaviour Explain Cycles?</i> Andrea Modena <i>Recapitalization, Bailout, and Long-run Welfare in a Dynamic Model of Banking</i> Gianluca Pallante <i>Financial Contagion and Macroeconomic Stability: An Agent-Based Approach</i> Angelos Vouldis (session chair) <i>Temporal networks in the analysis of financial contagion</i>
11:30 – 11:45	Coffee break
11:45 – 13:00	Keynote speech
	Rosario Mantegna <i>High frequency trading and networked markets</i>
13:00 – 13:45	Lunch break
13:45 – 15:30	Session B: Macroeconomics
	Alex Grimaud <i>Precautionary saving and un-anchored expectations</i> Daniel Mayerhoffer <i>Social Consumption and Private Savings</i> Marco Mazzoli <i>Business Cycle in an Oligopolistic Economy with Entry and Exit</i> Yunus Aksoy (session chair) <i>Time variation in lifecycle consumption and income</i>
15:30 – 15:45	Coffee Break
15:45 – 17:15	Session C: Experiments
	Annarita Colasante <i>When queues length works as smoke and mirrors: risk attitude and herding in an experimental framework</i> Sandrine Jacob Leal <i>To be or not to be, when does the information about the presence of manipulators matters? Evidence from experimental asset markets</i> Rocco Caferra (session chair) <i>A network approach to identify financial market efficiency: evidence from a laboratory analysis</i>
17:15 – 17:30	Coffee Break
17.30 – 19.00	Session D: Covid Economics
	Giorgos Galanis <i>A Behavioural SIR Model: Implications for Physical Distancing Decisions</i> Sladana Pavlinović Mršić <i>The Lockdown Game</i> Joeri Schasfoort (session chair) <i>Social Learning in a Network Model of Covid-19</i>

WEHIA October Workshop

15 October 2021

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

WEHIA November Workshop

19 November 2021

09.00 – 10:30	Session A: Cryptocurrencies
	Dora Almeida <i>Contagion between Cryptocurrencies, Insights from Econophysics Approaches</i> Francesco De Collibus <i>Heterogeneous preferential attachment in Ether and key Ethereum-based tokens</i> Yitong Hu (session chair) <i>Attention Allocation and Cryptocurrency Return Co-movement: Evidence from the Stock Market</i>
10:30 – 10:45	Coffee break
10:45 – 12.45	Session B: Macroeconomics
	Yoshiyuki Arata <i>The role of granularity in the variance and tail probability of aggregate output</i> Andrea Borsato <i>An Agent-based Model for Secular Stagnation in the USA: Theory and Empirical Evidence</i> Jlenia Di Noia <i>When Firms Buy Corporate Bonds: an Agent-Based Approach to Credit Within Firms in a Schumpeterian Framework</i> Emiliano Alvarez (session chair) <i>A bibliometric survey of macroeconomic topics in ABM</i>
12.45 – 13:45	Lunch break
13.45 – 14.45	Session C: Microeconomics
	Yuji Aruka <i>The minimum heterogeneous agent configuration to realize the future price time series in the AI market experiment</i> Simone Righi (session chair) <i>Local Reputation, Local Selection, and the Leading Eight Norms</i>
14.45 – 15.45	Session D: Industrial Organization
	Joseph Hickey <i>Market-Share Structures of Competing Firms: A Simple Physics Model</i> Jan David Weber (session chair) <i>Firm-Specific Market Power and Its Change Over Time: A Statistical Equilibrium Analysis</i>
15:45 – 16:00	Coffee Break
16:00 – 17:00	Session E: Climate Change
	Alessandro Taberna <i>Exploring regional agglomeration dynamics in face of climate-driven hazards: insights from an agent-based computational economic model</i> Roberta Terranova (session chair) <i>Heterogeneous expectations and climate policy uncertainty</i>
17:00 – 18:30	Keynote speech
	Luba Petersen <i>An Experimental Horserace of Monetary Policy Regimes</i>
	End of WEHIA 2021 Conference