DIPARTIMENTO DI MATEMATICA PER LE SCIENZE ECONOMICHE, FINANZIARIE ED ATTUARIALI

NET2019

Final Program

Thursday 14 November
Università Cattolica del Sacro Cuore, Milan (Largo Gemelli 1)

H. 10.00-10.45 - Registration

H. 10.45-11.00 - Workshop Opening. Welcome and introduction

H. 11.00-12.40

Session 1 - Centrality Measures, Contagion Models, Matrix Functions
Chair: Stefano BENATI

Daniela BUBBOLONI, Simone GHIGGI, Michele GORI
Flow centralities

Giacomo BORMETTI, Domenico DI GANGI, , Fabrizio LILLO
Score-Driven Exponential Random Graphs: A New Class of Time-Varying Parameter Models for Dynamical Networks

Luca RICCETTI, Valerio Leone SCIABOLAZZA
Assessing contagion spreading across the network: centrality measures can be enough

Eglantina KALLUCI, Mentor SHEVROJA, Eva JANI
Parallel implementation of networks properties revealed from matrix functions

Silvia ZAOLI, Piero MAZZARISI, Fabrizio LILLO
Trip Centrality: walking on a temporal multiplex with non-instantaneous link travel time

H. 14.30-15.30 - Plenary Session
Chair: Alessandra CORNARO
Invited Speaker: Ernesto ESTRADA
Risk-dependent centrality in financial and economic networks

H. 16.00-17.20

Session 2 - Real Networks
Chair: Silvana STEFANI

Francesco PIERRI, Carlo PICCARDI, Stefano CERI
Topology comparison of Twitter diffusion networks reliably reveals disinformation news

Fabio DERCOLE, Fabio DELLA ROSSA, Anna DI MEGLIO, Carlo PICCARDI
Direct reciprocity and model-predictive strategy update explain the network reciprocity observed in socioeconomic networks

Giulia ROTUNDO, Roy CERQUETI
A copula approach to concentration and control in the weighted cross-shareholding complex networks

Alex DAMJANOVSKI
Exploring European defense cooperation patterns in the Permanent Structured Cooperation through Social network analysis

Matteo CINELLI, Giovanna FERRARO, Antonio IOVANELLA
Evaluating relevance and redundancy of node metadata on network structure

Friday 15 November
Università degli Studi Milano – Bicocca, Milan (Via Bicocca degli Arcimboldi, 8, U7 Building, IV floor)

H. 9.30-10.30 - Plenary Session
Chair: Rosanna GRASSI
Invited Speaker: Thomas LUX
The Dynamics of the Interbank Market: Stylized Facts and Agent-Based Models

H. 11.00-12.40

Session 3 - Financial Networks
Chair Gian Paolo CLEMENTE

Roy CERQUETI
Complex networks for ethical financial models

Susanna LEVANTESI, Giulia ROTUNDO, Anna Maria D'ARCANGELIS
A complex networks approach to pension funds

Gabriele TORRI, Rosella GIACOMETTI, Tomáŝ TICHÝ
Network tail risk estimation in the European financial system

Justo PUERTO, Moisés RODRÍGUEZ-MADRENA, Andrea SCOZZARI
Network location and portfolio selection problems: A unified framework

Federica BIANCHI, Alessandro LOMI
A time to give and a time to take: The effect of market uncertainty on exchange sequences.

H. 14.30-16.10

Agent-based models, Node Metadata, Clustering Data
Chair: Roy CERQUETI

Olena PUGACHOVA
Agent-Based Simulation of revenue policy

Matteo CINELLI, Leto PEEL, Antonio IOVANELLA
Jean Charles Delvenne, Network Constraints on the Mixing Patterns of Binary Node Metadata

Stefano BENATI, Diego PONCE, Justo PUERTO, Antonio M. RODRÍGUEZ-CHIA
A Branch-and-price approach for clustering data that are graph connected

Yirui LIU
Asymmetric Bayesian Nonparametric modelling for networks

Viviana AMATI, Alessandro LOMI, Tom A. B. SNIJDERS
Assessing goodness of fit of relational event models

Justo Puerto, Multisource location of hyperplanes to fitting sets of points

H. 16.40-16.50 - Closing Remarks

Evento

Thursday 14th November 2019
Room Aula Cripta, h. 10.00-17.20
Università Cattolica del Sacro Cuore - Milan

Friday 15th November 2019
Room Sala del Consiglio, h. 9.30-16.50
Università degli Studi Milano Bicocca - Milan

In collaborazione con
Dipartimento di Statistica e Metodi Quantitativi (Università degli Studi Milano Bicocca)

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