

## PROGRAM - DeMUr WORKSHOP

# DEcision Making under Uncertainty

May 19-20, 2022

Venue: AMU-AMSE, 5 boulevard Maurice Bourdet, 13001 Marseille - Amphitheater

### Wednesday 18 May

20.00 *Dinner*  
*Restaurant "Les Réformés" - 125 La Canebière, 13001 Marseille*

### Thursday 19 May

14.00 **Lorenza Rossi**, University of Lancaster  
*Endogenous Uncertainty as Transmission Channel of Shocks to Inflation Expectations*,  
joint with G. Ascari, S. Fasani and J. Grazzini  
Discussant: **Gauthier Vermandel**, Polytechnique, Université Paris Dauphine

14.50 **Céline Poilly**, Aix-Marseille Université, AMSE  
*Regional Effects of Trade Policy Uncertainty*, joint with F. Tripier (Univ. of Dauphine)  
Discussant: **Daniele Siena**, Politecnico di Milano

15.40 *Coffee break*

16.10 **Laurent Ferrara**, SKEMA  
*Commodity Price Uncertainty Comovement: Does it Matter for Global Economic Growth*, joint with A. Karadimitropoulou (Univ. of Piraeus) and A. Triantafyllou (ESSEX Business School)  
Discussant: **Laura Coroneo**, University of York

17.00 **Keith Kuester**, Goethe University, University of Bonn  
*News and Uncertainty about COVID-19: Survey Evidence and Short-run Economic Impact*, joint with A. Dietrich (Univ. of Tübingen), G. Müller (Univ. of Tübingen) and R. Schoenle (Brandeis Univ. and Federal Reserve Bank of Cleveland)  
Discussant: **Andreas Dibiasi**, Aix-Marseille Université, AMSE

20.00 *Conference dinner*  
*Restaurant "O'2 Pointus" - 44 Quai Marcel Pagnol, 13007 Marseille*

## Friday 20 May

- 09.00 **Efrem Castelnuovo**, University of Padova  
*Why Does Risk Matter More in Recessions than in Expansions?*, joint with M. Andreasen (Aarhus Univ.), G. Caggiano (Monash Univ.) and G. Pellegrino (Aarhus Univ.)  
 Discussant: **Giovanni Ricco**, University of Warwick
- 09.50 **Luca Gambetti**, Universitat Autònoma de Barcelona  
*Downside and Upside Uncertainty Shocks*, joint with M. Forni (Università di Modena e Reggio Emilia) and L. Sala (Bocconi Univ.)  
 Discussant: **Giovanni Pellegrino**, Aarhus University
- 10.40 *Coffee break*
- 11.10 **Pontus Rendahl**, Copenhagen Business School  
*Unexpected Effects: Uncertainty, Unemployment, and Inflation*, joint with L. Freund (Cambridge Univ.)  
 Discussant: **Klodiana Istrefi**, Banque de France
- 12.00 **Francesca Loria**, Federal Reserve Board  
*Understanding Growth-at-Risk: A Markov-Switching Approach*, joint with Dario Caldara (Federal Reserve Board), Danilo Cascardi-Garcia (Federal Reserve Board), Pablo Cuba-Borda (Federal Reserve Board)  
 Discussant: **Matteo Mogliani**, Banque de France
- 12.50 *Lunch break*
- 14.00 **Niko Hauzenberger**, University of Salzburg  
*Gaussian Process Vector Autoregressions and Macroeconomic Uncertainty*, joint with F. Huber (Univ. of Salzburg), M. Marcellino (Bocconi Univ.) and N. Petza (Univ. of Salzburg)  
 Discussant: **Samad Sarferaz**, ETH Zurich
- 14.50 **Isabelle Méjean**, SciencesPo Paris  
*Relationship Stickiness, International Trade, and Economic Uncertainty*, joint with J. Martin (UQAM) and M. Parenti (ULB)  
 Discussant: **Katharina Erhardt**, University of Düsseldorf
- 15.40 End of the workshop