



FLORENCE SCHOOL OF BANKING AND FINANCE

TRAINING COURSE ON ECONOMETRIC METHODS FOR THE ANALYSIS OF BANKING DATA

Organised by: The Florence School of Banking and Finance

Course Instructor: **Fabio Canova** | Head of Training Florence School of Banking and Finance/RSCAS/EUI, Italy

Conference room, Villa La Fonte
Via delle Fontanelle 18
San Domenico di Fiesole

13-15 January 2016

■ **CONTEXT**

This course provides tools to analyse the properties of disaggregated banking data, their cyclical characteristics and to test hypotheses regarding the behaviour of banks in the funding and lending markets. It studies situations where bank heterogeneities are constant and when heterogeneities evolve over time and when they affect both the level and the dynamics of their lending activities. It also provides some explanations for some empirical puzzles found in the literature.

■ PROGRAMME

13 January

- 9:15 – 9:30 Presentation of the Florence School of Banking and Finance
- 9:30 – 10:50 Session 1
- 10:50 – 11:10 COFFEE BREAK
- 11:10 – 12:50 Session 2
- 12:50 – 14:00 LUNCH BREAK
- 14:00 – 15:00 Brief Introduction to MatLab
- 15:00 – 17:00 MatLab session
- 17:30 COCKTAIL

14 January

- 9:30 – 10:50 Session 3
- 10:50 – 11:10 COFFEE BREAK
- 11:10 – 12:30 Session 4
- 12:30 – 14:30 LUNCH BREAK
- 14:30 – 16:30 MatLab session
- 17:00 – 19:00 Tour on historic origins of banking and finance in Florence city centre

15 January

- 9:30 – 10:50 Session 5
- 10:50 – 11:10 COFFEE BREAK
- 11:10 – 12:30 Session 6
- 12:30 – 14:30 LUNCH BREAK FOR THOSE STAYING
- 14:30 – 16:00 [Bankscope presentation](#)