



1st Naples Summer School on Spatial Statistics & Econometrics

June 3-7, 2019

*Department of Business and Economics (DISAE)
University of Naples Parthenope*

Instructors:

Federico Belotti (Department of Economics and Finance, University of Rome Tor Vergata)

Alessandro Palma (Dept. of Business and Economics, University of Naples Parthenope)

Valerio Leone Sciabolazza (Dept. of Business and Economics, University of Naples Parthenope)

Program:

June 3

12:30-13:30 Registration

14:30-16:00 Introduction to georeferenced data, visualization.

16:00-16:30 Welcome Remarks (prof. Alberto Carotenuto, Rettore, Parthenope University; prof. Riccardo Marselli, DISAE Director).

17:00-18:30 Mapping, data management.

June 4

9:00-12:30 Spatial query, shapefile modifications.

14:30-18:30 Introduction to spatial data analysis with R, distance and proximity, spatial autocorrelation, measures and tests.

June 5

9:00-12:30 A taxonomy of linear spatial dependence models for cross-sectional data, spatial weights matrices, estimation.

14:30-18:30 Direct and indirect (spillover) effects, testing for spatial spillovers. Overview of the new Stata 15 -sp- suite of commands.

June 6

9:00-12:30 Estimation and inference in static and dynamic spatial panel data models. Estimation of static spatial autoregressive models for balanced and unbalanced panel data using Quasi-ML, Interpretation of partial effects, Hp. testing and model selection.

14:30-18:30 Spatio-temporal models with strong and weak cross-sectional dependence. Estimation of spatial autoregressive models using GMM, estimation of dynamic spatial autoregressive models for panel data using Quasi-ML, one and two-stage approaches to spatial dynamic models with common factors, interactive fixed-effects.

June 7

9:00-13:00 Students' presentations.

Local Organizers:

Maria Rosaria Carillo, Rita De Siano, Michele Di Maio, Alessandro Palma, Alessandro Sapio, Valerio Leone Sciabolazza.

Scientific Committee:

Federico Belotti, Giorgio Chiovelli, Maria Rosaria Carillo, Rita De Siano, Michele Di Maio, Alessandro Palma, Alessandro Sapio, Valerio Leone Sciabolazza.

In collaboration with:

University of Naples "Federico II", Department of Agricultural Science

Italian Ministry of Agricultural and Tourism Policies

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Venue:

Room T1, Department of Business and Economics (DISAE)
Via Generale Parisi, 13
Naples