International Workshop on
Price Index Numbers in Time and Space

Organized by the PRIN 2005 group
September 29-30, 2008, Department of Statistics, University of Florence, Italy, Viale Morgagni, 59, 50134 Firenze, Room 32

PROGRAM

Monday, September 29

08:30-09:00: Introduction and welcome address by the Vice-Rector in charge of Research and the Dean of the Faculty of Economics

09:00-11:00: Consumer Price Indexes Time-space Integration
Chair: Rao D.S. Prasada, University of Queensland, Brisbane, Australia

Papers:
1. Luigi Biggeri, University of Florence and Istat, Tiziana Laureti, University of Viterbo “La Tuscia”:
   Is the comparison (integration) between CPIs and PPPs possible?
   Discussion
2. Bert Balk, Erasmus University and Statistics Netherlands:
   Searching for the Holy Grail of index number theory
   Discussion
3. Guido Ferrari, University of Florence, José Mondejar Jimenez, University of Castilla-La Mancha, Tiziana Laureti, University of Viterbo “La Tuscia”:
   Cross Country Harmonized Regional CPI Time-Space Integration in Euro-Zone Countries
   Discussion

11:00-11:15 Coffee Break

Chair: Paul Schreyer, Head, National Accounts Division, OECD

Papers:
1. Rao D.S. Prasada, Alicia Rambaldi and Howard Doran, University of Queensland, Australia:
   Estimation of Consistent Space-Time Tableau of Purchasing Power Parities and Real Incomes: A State-Space Approach
   Discussion
2. Matteo Pelagatti, University of Milan “La Bicocca”:
   Experimenting alternative systems of time-space-transitive price indexes
   Discussion
3. Rita De Carli, Istat:
An Experiment to Calculate PPPs at Regional Level in Italy: Procedure Adopted and Analyses of the Results
Discussion

13:15-14:30 Lunch Break

14:30-16:30: Sub-indexes
Chair: Achille Lemmi, University of Siena

Papers:
1. Raffaele Santioni PhD student, University of Rome “La Sapienza”, Isabella Carbonaro, University of Rome “Tor Vergata”, Margherita Carlucci, University of Rome “La Sapienza”: Consumer Price Indexes: an Analysis of Heterogeneity Across Sub-populations
Discussion
2. Isabella Carbonaro, University of Rome “Tor Vergata”, Raffaele Santioni, PhD student University of Rome “La Sapienza”, Margherita Carlucci, University of Rome “La Sapienza”: Price Dispersion: The Case of “Pasta
Discussion
3. Paul Schreyer, Head, National Accounts Division, OECD Measuring the Production of Non-Market Services Discussion

16:30-16:45 Coffee Break

16:45-18:45: Price Indexes in National Accounts. Price Indexes as Deflators
Chair: Bert Balk, Erasmus University; Statistics Netherlands

Papers:
1. Giorgio Garau, University of Sassari: Double Deflation versus Single Deflation
Discussion
2. Sandra Maresca, Istat: Deflation outline in the Italian national accounts
Discussion
3. Marco Fattore, University of Milan “La Bicocca”: Axiomatic properties of geo-logarithmic price indexes
Discussion

Tuesday, September 30

09:00-11:00: Price Indexes in Financial Markets
Chair: Margherita Carlucci, University of Rome “La Sapienza”

Papers:
1. Javier Huerga, ECB Statistical Division: Application of Index Numbers Theory to Interest Rates Discussion
2. G. Cavaliere, Michele Costa, University of Bologna: Common trends in financial price indexes
Discussion
3. L. De Angelis, M. Costa, University of Bologna: Sector price indexes in financial markets: methodological issues
Discussion

11:00-12:00 Final discussion and Conclusion