



Co-funded by the  
Erasmus+ Programme  
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## Workshop on expectations and sentiments for energy price dynamics

(Co-funded by The Jean Monnet Programme of the European Commission)

Monday 9th – Tuesday 10th October, 2023

FernUniversität Hagen

**Campus Berlin**

Neues Kranzler Eck, Kurfürstendamm 21, 3. OG, 10719 Berlin

### Day 1: Monday, 9th October

**14:15**      ***Welcome and Registration***

**14:30**      ***Session 1***

Yiqiao Sun (ECB)

Global Energy and Food Shocks and Their Impact on the Euro Area Economy

Zelie Gankon (Université Paris Dauphine)

Unmasking climate change opinion: Vulnerability and economic factors

**15:45**      ***Coffee break***

**16:15**      ***Session 2***

Michal Rubaszek (SGH Warsaw School of Economics)

Economic of sentiment and high frequency connectedness between commodity and financial markets

Isabel Figuerola Ferretti (ICADE, Universidad Ponticia de Comillas)

Price determinants on the carbon neutral hydrogen markets

**17:30**      ***End of First Day***

**19:00**      ***Dinner*** at Cao Cao, Marburger Str. 2, 10789 Berlin  
<https://www.cao-cao.de/>

## Day 2: Tuesday, 10th October

**9:45**

### **Session 3**

[Ioannis Arampatzidi \(University of Duisburg-Essen\)](#)

Oil Market Shocks and Investor Sentiment

[Robinson Kruse-Becher \(FernUni Hagen\)](#)

Oil price expectations in explosive times

**11:00**

### **Coffee break**

**11:30**

### **Session 4**

[Christoph Wegener \(Leuphana University\)](#)

EU ETS Markets Expectations and Rational Bubbles

[Francesco Lucidi \(University of Naples Federico II\)](#)

The effects of temperature shocks on energy prices and inflation in the Euro Area

**12:45**

### **Lunch break**

**13:45**

### **Session 5**

[Xiaoying Li \(Södertörn University\)](#)

Time-varying nexus of Swedish energy price inflation and inflation expectations

[Thanos Verousis \(Essex University\)](#)

Ambiguity in Commodity Futures Return and Volatility

**15:00**

### **Coffee break**

**15:30**

### **Session 6**

[Joseph Agyapong \(University of Hagen\)](#)

Sentiments and Oil price Expectations

[Robert Czudaj \(University of Freiberg\)](#)

Anchoring of inflation expectations and the role of the crude oil price: Evidence from the Euro Area

**16:45**

### **Farewell**

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