

NEWSLETTER 2026|23

CALENDAR

Departmental Seminar
Matteo Barigozzi (Bocconi University)

"Quasi Maximum Likelihood Estimation and Inference of Large Approximate Dynamic Factor Models via the EM algorithm "

Mon, Nov 09
14:15 - 15:30
H 26

IOS Seminar
Michael Windsor (Curtin University)

"Pollution and Democratic Erosion: Evidence from 29 Transition Countries "

Tue, Nov 10
15:00 - 16:30
zoom

Lunch Seminar
Karoline Ströhlein (Universität Regensburg)

"The Future of Work in Local Government: Employee Perspectives"

Wed, Nov 11
12:00 - 13:00
H 26



ABSTRACTS AND FURTHER INFORMATION

Departmental Seminar

Matteo Barigozzi (Bocconi University)

"Quasi Maximum Likelihood Estimation and Inference of Large Approximate Dynamic Factor Models via the EM algorithm "

We study estimation of large Dynamic Factor models implemented through the Expectation Maximization (EM) algorithm, jointly with the Kalman smoother. We prove that as both the cross-sectional dimension, n, and the sample size, T, diverge to infinity: (i) the estimated loadings are $\sqrt{T}$ -consistent, asymptotically normal and equivalent to their Quasi Maximum Likelihood estimates; (ii) the estimated factors are $\sqrt{n}$-consistent, asymptotically normal and equivalent to their Weighted Least Squares estimates. Moreover, the estimated loadings are asymptotically as efficient as those obtained by Principal Components analysis, while the estimated factors are more efficient if the idiosyncratic covariance is sparse enough.

Info:
in person

IOS Seminar

Michael Windsor (Curtin University)

"Pollution and Democratic Erosion: Evidence from 29 Transition Countries "

Air pollution is estimated to cause 9 million deaths annually, yet its consequences for political outcomes remain poorly understood. We provide the first large-scale causal evidence that fine particulate matter (PM2.5) exposure shapes both corruption perceptions and political participation in a large sample of countries. Combining three waves of the Life in Transition Survey (2010-2023) across 29 countries with high-resolution satellite-derived pollution and meteorological data, and instrumenting for PM2.5 exposure using temperature inversions, we find that each additional µg/m3 raises perceived petty corruption by 1.8% on average - rising to 6.4% within EU transition economies - and increases the likelihood of perceiving government officials as corrupt by 6-8 percentage points. Exposure also reshapes participation. In Central and Eastern European countries, each additional µg/m3 reduces the probability of voting by 8-10 percentage points while simultaneously increasing interest in petition signing by 9 percentage points. These findings are consistent with pollution eroding institutional trust and driving substitution from formal to non-institutional political engagement.

Info:
Zoom-Meeting:
https://ios-regensburg-de.zoom.us/j/67179125119?pwd=xZPVABBwxxqRQTOrm0AoJtaZMnhWpL.1
Meeting ID: 671 7912 5119
Passcode: 995840



Lunch Seminar

Karoline Ströhlein (Universität Regensburg)

"The Future of Work in Local Government: Employee Perspectives"

Municipalities face growing pressures to modernize public administration in response to digitalization, sustainability challenges, and changing labor-market conditions. Addressing these challenges requires a better understanding of municipal employees, their working conditions, and attitudes. In collaboration with the Kommunale Gemeinschaftsstelle für Verwaltungsmanagement, we are currently developing a large-scale, representative survey of municipal employees in Germany, with 100 municipalities already registered. The survey covers leadership and collaboration, employer attractiveness, workload and health, digitalization (particularly artificial intelligence, AI), sustainability, and demographic characteristics. It will also incorporate randomized experiments, including one examining how different explanations for introducing AI shape employees' attitudes toward its adoption. As the survey is still in development, this presentation aims to introduce its conceptual and methodological design and gather feedback on its scope, content, and research questions.

Info:
in person

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Editorial deadline for Newsletter No. 2026|24:
Wednesday, November 11 | 11 am

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