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## Letter from the President

Dear Side Members,

As acting President of Side - Società Italiana di Econometria, I am happy to share with you some news about the society and its future activities.

First, the Steering Committee has decided that all news will be communicated thorough a newsletter, which will be sent to all members on a periodic basis. I wish to thank Laura Magazzini, who kindly agreed to be in charge.

Second, the program of the Side graduate courses and summer schools are ready. All details are provided below. We kindly ask you to circulate the news among your PhD students and colleagues. Our fellow member Roberto Golinelli is the coordinator of our courses, and I gratefully thank him for all his invaluable work on these matters.

We have worked hard on the society's website, see <http://www.side-iea.it>. Special thanks to Stefano Fachin, Francesca Di Iorio, Jack Lucchetti and Giulio Palomba, who did a great job.

The next ICEEE meeting will take place in Lecce (January 2019). Enrico Rettore will chair the program committee and Camilla Mastromarco is in charge of the local organization. In the meanwhile, we plan to organize a smaller meeting in January 2018 at University Milano Bicocca. The theme will be microeconometrics and we plan to have discussants and poster sessions. More details will follow shortly.

You can contact our secretarial staff, Alessandra Picariello and Antonella Mallus, at the email addresses [admin@side-iea.it](mailto:admin@side-iea.it) and [info@side-iea.it](mailto:info@side-iea.it), respectively. We are deeply indebted to both of them for their precious contribution.

Finally, I wish to thank the president Carlo Bianchi and the past president Giampiero Gallo for their contribution to our Society. It has been a pleasure to work with both of them and I am sure they will continue to support us.

I look forward to meeting you at the next Side event!

Yours,

Giuseppe

Giuseppe Cavaliere  
President Elect and Acting President, Side

## New SIdE Members

We welcome the following new members of our society: Petjon Ballco, Veronica Bonanno, Alessandro Bramucci, Raoul Coccarda, Chiara Curcio, Erica Delugas, Dalila De Rosa, Domenico Di Gangi, Stefano Falcone, Egida Gjeli, Sanmitra Gokhale, Chiara Lodi, Alessio Marabucci, Maryam Mirfatah, Thomas Obst, Esther Schuch, Marco Ticciati, Cristian Usala, Luca Villamaina, Ana Laura Viveros.

## Events for SIdE members

### ICEEE 2019 - update

As most of you know, the next edition of the Italian Congress of Econometrics and Empirical Economics (ICEEE) will be held in 2019 at the Department of Economics and Quantitative Methods, University of Salento, Lecce. The President of the Local Organizing Committee is Camilla Mastromarco. Enrico Rettore (University of Trento) has kindly accepted to be the Program Chairman.

Further information at <http://www.side-iea.it/events/iceee/iceee-2019>.

We look forward to seeing you in Lecce!

### SIdE Summer School 2017

Applications to the Summer School are now open, deadline April 30. More information available at: [www.side-iea.it/events/summer-schools](http://www.side-iea.it/events/summer-schools).

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#### **Non-Parametric Bayesian Models for Big Data and Macro/Finance**

Perugia, July 10-14

*Lecturers:* Tamara Broderick (Massachusetts Institute of Technology) and Joshua Chan (University of Technology Sydney).

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#### **High Dimensional Econometrics**

Perugia, July 17-21

*Lecturers:* Anders Bredahl Kock (Aarhus University and CREATES) and Mehmet Caner (Ohio State University).

## Side WEEE 2017

The 5th edition of the Side Workshop for PhD students in Econometrics and Empirical Economics (WEEE) has been approved. Applications are now open, deadline May 21st. For more information, please visit <http://www.side-iea.it/events/workshops>

### Workshop for PhD students in Econometrics and Empirical Economics

Perugia, August 31 – September 1

The workshop aims at giving junior researchers an opportunity to present their research project and receive feedback from senior reviewers and from the audience of the workshop. It also wants to provide a natural prosecution to the introductory and advanced courses in econometrics for PhD students organized by the Side-IEA and enlarge the already rich community of junior and senior researchers in econometrics and empirical economic and business disciplines.

## Side PhD Courses 2017

The 2017 edition of the Side Postgraduate Courses has been approved. Applications are now open, deadline April 30th. For more information, please visit [www.side-iea.it/events/postgraduate-courses](http://www.side-iea.it/events/postgraduate-courses).

### Introductory Econometrics

Bertinoro (FC), June 25 - July 1

The course aims at providing students with the basic concepts related to linear regression model, seemingly unrelated regressions, simultaneous equations, and maximum likelihood. Instrumental variables estimation, as well as limited-information methods will be taken into account. Practical applications will be discussed using the free software package Gretl.

### Introductory Time Series and Financial Econometrics

Bertinoro (FC), July 3-8

The course will provide the basic concepts of time series and financial econometrics, including classical tests (Wald, Likelihood Ratio, Lagrange Multipliers), linear models for time series, the issue of non-stationarity, and non-linear models for estimating and forecasting volatility (ARCH, GARCH). Practical applications will be discussed using the free software package Gretl.

### Panel Data Econometrics: Theory and Applications

Bertinoro (FC), September 3-9

The course provides an overview, both methodological and applied, of econometric models for panel data, discussing the fields of micro panel data (in which a large number of units,  $N$ , is observed over a short time period,  $T$ ) and macro panel data (where  $T$  is larger than  $N$ ). Methodologies will be accompanied by hands-on empirical applications.

### Topics in Energy and Environmental Economics

Palermo, September 4-9

The course aims at providing students with an overview, both methodological and applied, of what is currently referred to as the “econometrics of energy and environment”, that is a thoughtful selection of the most important econometric techniques which should be mastered by any researcher willing to contribute to those fields.

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The course is an introduction on Bayesian Inference, starting from first principles and covering topics of interest for applied econometricians in economics and finance. The course is addressed to students without previous knowledge of Bayesian Econometrics. The methods introduced in the lectures will be illustrated with hands-on applications in Matlab.

## Workshop & Conferences around the world

The following events might be of interest to our members.

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### Workshop “Advances in Time Series Econometrics”

Bologna, 17 May 2017

The workshop “Advances in Time Series Econometrics” (organized by Alessandra Luati and Giuseppe Cavaliere) will be held at the Department of Statistical Sciences, University of Bologna on 17 May 2017, starting at 14:00. Speakers: Karim Abadir (Imperial College), Paolo Paruolo (JRC) and Michael Wolf (University of Zurich).

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### 16th International Conference CREDIT 2017

#### Interest Rates, Growth and Regulation

Venice, 28-29 September 2017

GRETA Associati (Venice, Italy), the European Investment Fund (Luxembourg) and Intesa Sanpaolo (Milan, Italy) are co-sponsors of a Conference to be held in Venice on September 28-29, 2017. The objective of the Conference is to bring together academics, practitioners and PhD students working in the area of risk management. The Conference, organised under the auspices of the Department of Economics of the University Ca' Foscari of Venice, ABI - Italian Banking Association and European Investment Bank, is the sixteenth of a series dedicated to various aspects of credit risk.

More detailed information available on the Conference website:

<http://www.greta.it/credit/credit2017/credit2017.htm>

## Job Openings and PhD Calls

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### Post-doctoral position at Queen Mary University of London

Applications are invited for a position of Postdoctoral Researcher to work on a project on “Asylum policies in Europe and the refugee crisis: new empirical evidence for better policy-making?”. The project is funded by the Nuffield Foundation and coordinated by Tommaso Frattini (University of Milan) and Francesco Fasani (QMUL, Principal Investigator).

The position is full-time and fixed-term for a period of 1.5 years starting at any time on or after the 1st of May 2017. The Postdoctoral researcher will be based at the Mile End campus of QMUL.

Applicants should be close to completion or have recently completed her PhD in Economics and have a strong background in microeconometrics/labour economics/development economics. He/She should also have excellent skills in handling, managing and analyse data and, possibly, knowledge of software to analyse geo-located data.

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Research experience in the field of the economics of migration is desirable but not required.

For more information visit:

<https://webapps2.is.qmul.ac.uk/jobs/job.action?jobID=2235>

*The deadline for submitting application is 30th April 2017.*

Please raise the attention of your best students to the following call.

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### **PhD in Economics, Ca' Foscari University of Venice**

Call for applications, 2017-2018

The PhD Program in Economics aims at training selected students for a career as economists in academic institutions or in research departments of national and international organizations, public institutions, private corporations, central banks, financial institutions.

The considerable diversification of research areas covered by the members of Department of Economics and their international reputation provide an excellent environment where students of most fields in economics can find research ideas and tight guidance for their doctoral studies.

*Deadline for application is April 27th 2017, 13h00 (Italian time).*

Information and application procedure can be found at <http://www.unive.it/phdapplication>.

Information on the PhD in Economics can be found at <http://www.unive.it/phdeconomics>.

Finally, two ExSIDE doctoral position based in Venice are still open. ExSIDE is an innovative training program that will give successful applicants a double/joint PhD degree from two universities. Project n. 2 deals with experimental economics in broad sense; project n. 15 will develop agent-based models of tax evasion. Further details can be found at <http://exside-itn.eu/>.

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### **PhD Program in Economics/in Economics and Finance**

**Università Milano-Bicocca and Università Cattolica del Sacro Cuore**

Call for pre-application, 2017-2018

“Università Cattolica del Sacro Cuore” and “Università degli Studi di Milano-Bicocca” offer a joint Ph.D. Program in Economics/in Economics and Finance for the Academic year 2017-18.

The first four terms of the Program are devoted to advanced courses:

<http://scuoledidottorato.unicatt.it/defap-courses-teaching-programme#content>.

During the second and third year students work on their individual research under the supervision of a member of the Faculty. The Ph.D. dissertation can be focused on any of the Faculty member research area.

The admission procedure consists of two stages: a Pre-Application and an official Application. The purpose of the Pre-Application stage is to give candidates a preview as to whether their official Application will have a chance to be successful. *Pre-Application must be received by April 30th* and the result of the selection will be available by May 31th .

To apply, read the “Call for pre-application” and download the form from:

<http://scuoledidottorato.unicatt.it/defap-admissions-admission-criteria>