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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 very good news about the future activities of our society.

The Steering Committee has decided that we will have, every two year, a small-scale conference called “Italian Workshop of Econometrics and Empirical Economics” (IWEEE). With respect to ICEEE, the workshop will be of smaller size and will include discussants and poster sessions. Importantly, for each edition a different topic of interest is selected as the major theme of the workshop. The first IWEEE will be on panel data econometrics and will take place on January 25-26, 2018, at University of Milano-Bicocca, Italy. All details are provided below.

I wish to thank Francesco Bartolucci (Università di Perugia) and Claudio Morana (Università Milano Bicocca) who will act as chair of the program committee and chair of the local organizing committee, respectively. I also would like to thank Stefano Fachin, the SIdE representative for this event.

We all look forward to meeting you in Milan!

Yours,

Giuseppe

Giuseppe Cavaliere  
President Elect and Acting President, SIdE

# Events for SIdE members

## First Italian Workshop of Econometrics and Empirical Economics

SIdE is pleased to announce the **First Italian Workshop of Econometrics and Empirical Economics (IWEEE): Panel Data Models and Applications**, which will take place on January 25th-26th, 2018, University of Milano-Bicocca, Italy.

The workshop focuses on methodological advances and innovative applications of state-of-the-art econometric methods for panel data. With the increasing availability of longitudinal datasets, such methods are becoming standard and essential tools in applied research. Nonetheless, panel data econometrics is continuously undergoing theoretical advances and finding new fields of application. The workshop welcomes the presentation of theoretical and applied papers developing and/or applying micro- and macro-panel data econometric methods in the form of oral presentations and posters.

**Keynote speakers:** Prof. Manuel Arellano (CEMFI, Madrid); Prof. Marco Lippi (EIEF, Rome).

**Conference webpage:** <http://www.iweee2018.it/>

**Program Committee:** Francesco Bartolucci (University of Perugia - Chair), Erich Battistin (Queen Mary University of London), Stefano Fachin (University of Rome – La Sapienza), Michael Lechner (University of St. Gallen), Chiara Monfardini (University of Bologna), Paolo Paruolo (Joint Research Center, Ispra), Franco Peracchi (University of Rome - Tor Vergata, IT & Georgetown University), Claudia Pigini (Marche Polytechnic University), Alessandro Sembenelli (University of Turin), Arthur van Soest (Tilburg University).

**Local Organizing Committee:** Claudio Morana (University of Milano-Bicocca - Chair), Matteo Manera (University of Milano-Bicocca), Matteo Pelagatti (University of Milano-Bicocca – Vice Chair).

**Fees:** early registration, 110€ or 60€ (for students); late registration (after December 8th, 2017), 150€.

**Financial support for young participants:** Limited financial support for young researchers will be available upon formal application. Funded visiting research opportunities (1 month), at key research Italian institutions belonging to the SIdE network, are also foreseen.

**Submission of papers:** Papers can be submitted electronically in pdf format (with a limit of one paper per submitter) to the email address: [iweee2018@gmail.com](mailto:iweee2018@gmail.com). The deadline for submissions is September 30th, 2017. The decision notification date is November 18th, 2017.

# Workshop & Conferences around the world

The following events might be of interest to our members.

## Summer School in Computational Econometrics

Lecce, July 24-28

The XV edition of the Summer School in “Computational Econometrics” will be held at the “Dipartimento di Scienze dell'Economia” of the University of Salento (Lecce, Italy) from July 24 to July 28, 2017. The main aim of this 30 hours course is to provide an introduction to applied macroeconomics and macroeconometrics with MATLAB. In addition, Waf, a Python-based project-building framework will be introduced.

*Lecturer:* Prof. Dr. Ulrich Woitek, Department of Economics, University of Zurich.

*Deadline for application:* 15 July 2017.

For details visit: <http://www.seec.unisalento.it>

## (EC)<sup>2</sup> Conference

Vrije University Amsterdam, 14-15 December 2017

Vrije University Amsterdam host the 28th (EC)<sup>2</sup> Conference.

The title of the conference is: “**Time-Varying Parameter Models**”.

*Local Organizer:* Siem Jan Koopman (VU Amsterdam)

*Program Chair:* Anders Rahbek (University of Copenhagen, Denmark)

*Invited Lecturers:*

Christian Gourieroux (University of Toronto, Canada and Crest, France)

Andre Lucas (VU Amsterdam)

Andrew Patton (Duke University, United States)

For more information, please visit:

<https://sites.google.com/site/ecpower2/news/ec22017amsterdamdecember15-16>

<http://www.tinbergen.nl/ec2/>

## CFE-CMStatistics 2017

Senate House University of London, 16-18 December 2017

11th International Conference on Computational and Financial Econometrics (CFE 2017)

10th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2017)

<http://www.cfenetwork.org/CFE2017>

<http://cmstatistics.org/CMStatistics2017/>

*CFE-CMStatistics 2017 is organizing special events for young researchers:*

1- Early career investigators are encouraged to apply for the CFENetwork-CMStatistics & CRoNoS Award sponsored by Elsevier. The Award will be given to the best presentation in the joint conference CFE-CMStatistics 2017: <http://www.cmstatistics.org/CMStatistics2017/EClaward.php>

2- CRoNoS Winter Course 2017 on Copula-based modeling with R. A number of grants to attend the Winter Course are available: <http://www.cmstatistics.org/CMStatistics2017/wintercourse.php>

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*Important dates:*

Contributed abstract submission: 5 September 2017

Application for the Winter Course grant: 15th of July 2017

Application for the Award: 20 November 2017

Winter course and Tutorials: 13-15 December 2017

Conference: 16-18 December 2017

*Submit an abstract and register at*

CMSTATISTICS: <http://cmstatistics.org/RegistrationsV2/CMStatistics2017/login.php>

CFE: <http://cmstatistics.org/RegistrationsV2/CFE2017/login.php>

*Keynote Speakers:* Mark W Watson, Princeton University, USA; Arnaud Doucet, University of Oxford, UK; Dimitris Politis, University of California, San Diego, USA; Ron Smith, BirkBeck University of London, UK; Stephen Pollock, University of Leicester, UK.

*Main sponsors:* Journal of "Computational Statistics & Data Analysis", Elsevier; Journal of "Econometrics & Statistics", Elsevier.

For further information please contact: [info@CMStatistics.org](mailto:info@CMStatistics.org)

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**Seminar "I dati INVALSI: uno strumento per la ricerca"**

Firenze, 17-18 november 2017

The second seminar "I dati INVALSI: uno strumento per la ricerca" aims at promoting the use of INVALSI data in scientific research. The Institute draw data every year that can be extremely useful for the study of the characteristics of the education system and to devise policy interventions.

For more information, please visit: <https://invalsi-serviziostatistico.cineca.it/index.php>

## **New Side Members**

*We welcome the following new members of our Society:* Marcelo Alvaro Aiello Siles Cespedes, William Aruanno, Andrea Bonaiuti, Lorenzo Braccini, Giovanni Carnevali, Massimiliano Cerciello, Federico Ciech, Lorenzo Compagnucci, Andrea Corneglio, Valentina Erasmo, Ilaria Facchi, Marco Fregoni, Marco Frigerio, Simona Galletta, Valentina Gullo, Louis-Marie Harpedanne de Belleville, Run Sen Huang, Renata Laczi, Luca Lamorte, Stefano Lo Nardo, Claudio Luccioletti, Manant Matthieu, Daniele Mazzacani, Sara Minervini, Graziano Moramarco, Martina Moretti, Cesare Orsini, Elena Pesavento, Armando Petruccio, Giorgio Piccitto, Andreea-Alexandra Piriou, Edoardo Rainone, Andrea Riganti, Jan Martin Rossi, Meysam Salimi, Pierluigi Toma, Maria Letizia Tosti Tosti, Roberto Tubaldi, Alessio Volpicella, Patrick Zoi.

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