Newsletter n. 05/2017

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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€.

Workshop & Conferences around the world

We would like to raise the attention of the SIdE members to the following events.

MonDay 13th NOveMber VENice EconometrICs WOrkshop

Università Ca' Foscari
Dipartimento di Economia
Meeting Room 1, San Giobbe

We are happy to annouce this one-day workshop in honor of Domenico Sartore. The workshop will aim at presenting to the large community of scientists researching in quantitative economics some recent results obtained by the Econometrics group at Ca' Foscari University of Venice in the analysis of latent variable models and high dimensional stochastic models with applications to economics and finance.

Domenico Sartore greatly contributed to the field of time series econometrics and to the development of the econometric community in Italy. Since the beginning of his career in academia he showed a unique talent in attracting a huge number of students, turning them into leading scholars that keep contributing to the area of Econometrics both in academia and out of academia.

The workshop will feature many contributions by young researchers, discussions from colleagues and former students of Domenico and an invited seminar by Matteo Barigozzi.
The main topics will be: stochastic volatility, factor models, regimes switching models, temporal networks, graphical models, Bayesian methods, systemic risk, and business cycle analysis.

For more information: http://www.side-iea.it/events/workshops/workshop-honor-domenico-sartore
Contact: Monica Billio (billio@unive.it).

For organisation reasons, please confirm your presence.

The Fondazione Bruno Kessler – Research Institute for the Evaluation of Public Policies (FBK-IRVAPP), present the 1sr FBK IRVAPP Advanced Winter School on "Advanced Methods for Impact Evaluation".

Speakers: Erich Battistin, Guido Imbens, Enrico Rettore

Venue: University of Trento, Department of Sociology and Social Research, via Verdi 26, Trento, Italy

Programme: The school is designed to be particularly beneficial to graduate students and researchers with a high level of proficiency in applied policy evaluation and quantitative micro-econometrics. It will run over three consecutive days covering methods for the estimation of policy effects with endogenous participation. Different solutions to the identification problem will be considered, resulting in three thematic sessions.

- *January 10, 2018*: Discontinuities (Enrico Rettore)
  This part will address identification of policy effects when the probability of participation changes discontinuously or has kinks along observable dimensions. Starting with the basic methodology and implementation, the module will discuss extensions ranging from multiple cut-offs, to extrapolation and external validity, and randomization-inference methods.
- *January 11, 2018*: Causality and Machine Learning (Guido Imbens)
  This part will discuss the recent literature on machine learning methods for causal effects. It will start with a discussion of the basics of causal inference, including the analysis of observational studies under the assumption of unconfoundedness. Then it will discuss modern methods for experimentation including multiarmed bandits, and methods for estimating heterogeneous treatment effects. Next it will review the literature on observational studies with many covariates. It will also discuss the connection with synthetic control methods and the matrix completion literature.
- *January 12, 2018*: Instrumental Variables (Erich Battistin)
  This part will present solutions when (quasi-)experimental sources of exogenous variability for treatment participation become available. Identification of "local average" and "marginal" treatment effects will be discussed, offering a broad overview of ex-ante and ex-post evaluation methods when effects are heterogeneous across the statistical units.

Applications deadline: December 10, 2017

Targeted audience: This is an advanced/graduate course on quantitative empirical methods for policy evaluation. As such, knowledge of methods for treatment effects and quantitative micro-econometrics equivalent to Ph.D. or Doctorate level coursework are prerequisites.

Enrollment and fees
The course is limited to 30 participants, with constrained accessibility of space. Candidates can enroll through the course webpage, and will be asked to complete a short application form.

Registration fee
The registration fee includes workshop materials, as well as coffee and lunch breaks; it does not include dinners, accommodation, transport or any other services. We are not in the position to offer any scholarship.
Students: EUR 400
HE delegates and Government: EUR 700
Others: EUR 1000

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Website: https://irvapp.fbk.eu/trainings/detail/11399/irvapp-winter-school-2018-advanced-methods-for-impact-evaluation-2018/

Job Openings and PhD Calls

RTDB in Econometrics (SC 13/A5 SSD SECS-P/05) Univ. La Sapienza, Rome

Selection is now open for an assistant professor in Econometrics (fixed term researcher – RTDB, SC 13/A5 SSD SECS-P/05) at the Department of Economics and Law, Faculty of Economics, Univ. La Sapienza, Rome.

More information available at:
https://web.uniroma1.it/trasparenza/proc-sel-n-1-rtdb-sc-13/a5-ssd-secs-p/05-dipartimento-di-economia-e-diritto-facolt-di-economia

New SIdE Members

We welcome the following new members of our Society: Anna Gloria Billé, Chiara Casoli, Giovanni Cerulli, Tasos Evgenidis, Evgeniia Filippova, Izabela Kurzawa, Alice Monti, Giovanni Stamato, Francesco Valentini, Pieter van der Schaft.

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