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Events for SIdE members - Reminder

SIdE Summer Schools 2018

Applications to the Summer School are now open, deadline May 31. More information available at: www.side-iea.it/events/summer-schools.

Text Analysis and Sentiment Analysis with Applications to Finance   Perugia, July 16-20

Lecturers: Wolfgang Härdle (University of Berlin); Cathy Yi-Hsuan Chen (University of Berlin).

Coordinator: Juri Marcucci, Bank of Italy.

- Since information mostly exists in language data, the Text Analysis and Sentiment Analysis (TASA) course presents tools and concepts for text data with a strong focus on modeling the econometric effects of language or more specific sentiment. It presents the decision analytics in a way that is understandable for non-mathematicians and practitioners who are confronted with day to day number crunching statistical textual analysis. This course details the development of textual analysis and sentiment projection, and compare the pros and cons of them. The TASA course endows the practitioner with ready to use practical tools for these purposes and applications.

Recent Developments in Financial Econometrics   Perugia, July 23-27

Lecturers: Andrew Patton (Duke University); Kevin Sheppard (Oxford University).

Coordinator: Juri Marcucci, Bank of Italy.

- The financial crisis of 2008 and the aftershocks during the first half of this decade demonstrated how rapidly financial risks can shift. Modern risk management requires new tools to better capture these changes. This course covers the modern tools of volatility measurement and modeling. One of the major changes in volatility modeling has been to make use of tick data – trade-by-trade prices or quotes – to measure volatility, covariance, correlation, and beta. These improved measures have produced substantial gains in the modeling and forecasting of financial risks. The course provides a detailed look at these measures and places them in context with more traditional models which make use of daily data. After setting the stage in the univariate or bivariate measurement of volatility, the course will also extend these methods to large portfolios of assets. The course will provide opportunities to be hands-on with high-frequency data and models.

SIdE WEEE 2018

Applications are now open to the 6th edition of the Workshop for PhD students in Econometrics and Empirical Economics (WEEE), deadline: May 21.

For more information, please visit http://www.side-iea.it/events/workshops

Workshop for PhD students in Econometrics and Empirical Economics   Perugia, August 23-24

The Italian Econometric Association (SIdE-IEA), in collaboration with the Bank of Italy, organizes the 6th Workshop for PhD students in Econometrics and Empirical Economics (WEEE). The aim of the workshop is

twofold: first, we want to give junior researchers an opportunity to present their research project and receive feedback from senior reviewers and from the audience of the workshop. Second, we want 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.

Doctoral students and young researchers are invited to submit preliminary, medium or advanced stage papers that can mature into a chapter of the final dissertation and/or submitted for publication on international journals. A wide range of topics on econometrics and empirical economics can be submitted for presentation at the workshop. Contributions in business disciplines and applied marketing are also warmly encouraged for submission.

SIdE PhD Courses 2018 – the deadline has been extended to May 9th

The 2018 edition of the SIdE Postgraduate Courses has been approved. Applications are now open, **deadline May 9th**. For more information, please visit www.side-iea.it/events/postgraduate-courses.

Introductory Econometrics   Bertinoro (FC), July 2-7

Lecturers: Francesca Di Iorio, University of Napoli Federico II; Marco Lippi , Einaudi Institute for Economics and Finance, Roma; Giulio Palomba, Università Politecnica delle Marche; Umberto Triacca, University of L'Aquila.
Coordinator: Giorgio Calzolari, University of Firenze.
- 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.

Panel Data Econometrics: Theory and Applications   Bertinoro (FC), July 9-14

Lecturers: Maria Elena Bontempi, University of Bologna; Roberto Golinelli, University of Bologna; Irene Mammi, University of Venezia Ca' Foscari.
Coordinator: Maria Elena Bontempi University of Bologna.
- 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). At each step of the course, the methodologies will be accompanied by hands-on empirical applications with an econometric software. At the end of the course, participants will be able to critically evaluate the empirical literature based on panel data, and to model and estimate their own issue of interest, according to the problems at hand: static versus dynamic approaches, heterogeneity and clustering, exogeneity versus endogeneity of covariates, GMM, unit roots and long/short run relationships.

Advanced Bayesian Econometrics: Bayesian Multivariate
Models and Forecasting in Economics and Finance   Perugia, August 27-31

Lecturers: Roberto Casarin, University of Venice; Matteo Ciccarelli, European Central Bank, DG Research; Francesco Ravazzolo, Free University of Bozen-Bolzano.

Coordinator: Gaetano Carmeci, University of Trieste.

- The course is advanced and covers state-of-the-art techniques and recent developments in Bayesian Multivariate Models, for structural analysis and forecasting, nonparametric methods and forecast combinations with a broad range of applications in economics and finance. The methods introduced in the lectures will be illustrated with hands-on applications in MATLAB.

Financial Time Series   Perugia, September 4-7

Lecturers: Alessandra Amendola, University of Salerno; Massimiliano Caporin, University of Padua; Walter Di Staso, Imperial College & University of Messina; Giuseppe Storti, University of Salerno.

Coordinator: Alessandra Amendola & Giuseppe Storti, University of Salerno.

- The course is intended to achieve postgraduate training in financial econometrics for students, researchers and data scientists. Starting from basic concepts, the focus is on time series modelling and forecasting with particular emphasis on the following topics: models for daily returns, ex-post estimation of volatility (including realized measures based on intra-daily information), multivariate volatility models, conditional variance and covariance forecasts, estimation of risk measures such as VaR and ES and their backtesting. Theoretical lectures will be associated with working sessions that will introduce the audience to the use of statistical programming languages that can be used by the attendees as flexible tools for running their own empirical analyses. Namely, numerical applications will be performed through the software R and some MATLAB packages.

Econometrics events around the world

The following events might be of interest to our members.

Summer School in Computational Econometrics   Lecce, 23-27 July 2018

The XVI 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 23 to July 27, 2018.

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: 30 June 2018.

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

20th OxMetrics User Conference   London, 10-11 September 2018

The OxMetrics User Conference provides a forum for the presentation and exchange of research results and practical experiences within the fields of computational and financial econometrics, empirical economics, time-series and cross-section econometrics and applied mathematics. The conference program will featuree

contributed paper sessions, a PhD SPEED presentation session, and a panel discussion with the OxMetrics developers. We expect OxMetrics' developers (Jurgen A. Doornik, Andrew Harvey, David F. Hendry, Siem Jan Koopman, and Sébastien Laurent) to be present. Professor Robin L. Lumsdaine (American University, NBER, and US Treasury, USA, and Erasmus University Rotterdam, Tinbergen Institute, The Netherlands) will deliver the "Ana Timberlake Memorial Lecture". The conference is open to all those interested, not just to OxMetrics™ users, from academic and non-academic organisations.

Submission: Please submit via e-mail to oxmetrics20@city.ac.uk (Subject: 20th OxMetrics User Conference) the full paper on or before the 11th June 2018.

For more information, visit:
https://www.cass.city.ac.uk/faculties-and-research/centres/cea/events/20th-oxmetrics-user-conference

Frontiers in High-Frequency Financial Econometrics	Pisa, 28-29 September 2018

The workshop "Frontiers in High-Frequency Financial Econometric" will be held at Scuola Normale Superiore in Pisa (Italy) on 28-29 September 2018. The aim of the Workshop is to bring together leading experts and young researchers in the field of financial econometrics and mathematical finance with application to high-frequency finance. The main purpose is to listen to new ideas, and discuss about future perspective in the field.

The organizers encourage submissions of papers on any topic within the overall theme of the conference with a special emphasis on the following areas: realized (co)variance estimation and forecasting, high-frequency finance, liquidity and price discovery, market microstructure analysis.
Both papers and extended abstracts (min 3 pages) are accepted for presentation in a regular session or a poster session. The final program of the workshop will include both submitted and invited papers.
-   Deadline for submission: 31 May, 2018

Scientific committee: Giacomo Bormetti (University of Bologna), Fulvio Corsi (University of Pisa), Fabrizio Lillo (University of Bologna), Maria Elvira Mancino (University of Florence), Stefano Marmi (Scuola Normale Superiore), Davide Pirino (University of Rome "Tor Vergata"), Roberto Renò (University of Verona)

Keynote speakers: Yacine Ait-Sahalia (Princeton University); Nikolaus Hautsch (University of Vienna);
André Lucas (VU University Amsterdam); Mathieu Rosenbaum (Ecole Polytechnique).

For more information please visit https://www.hffe2018sns.com/ or contact hffe.workshop@gmail.com

PhD Calls & Master Courses

PhD Program in Economics and Statistics at University of Milano-Bicocca

The Department of Economics, Management and Statistics (DEMS) of the University of Milano-Bicocca is happy to launch the new, four-year PhD Program in Economics and Statistics (ECOSTAT).

Detailed information on the program contents, available scholarships and application procedure for the academic year 2018-19 (cycle XXXIV) can be found at:
https://www.unimib.it/unimib-international/phd/phd-programmes/economics-and-statistics-ecostat

International Master in Economics and Finance at University Ca' Foscari, Venice

The 25th May 2018 is the deadline for the application to the new edition of the International Master in Economics and Finance (IMEF) - University Ca' Foscari of Venice.

For more detailed information please visit: www.unive.it/imef

After 20 years of IMEF, we are pleased to announce that this new edition will include new courses, that will be still taught by the members of our International Faculty. Students will benefit from new scholarship provided by our major sponsor: Prometeia and Generali. Specialized 4th term and internship-Prometeia reserved to IMEF students recruited by Prometeia during the 2nd term.

New SIdE Members

We welcome the following new members of our society: Carlotta Abbondanza; Rachele Abbondanza; Marco Amendola; Carmela Aurora Attinà; Giuseppe Avignone; Robert Bachofer; Francesco Bartolucci; Luca Bellardini; Leonardo Bernini; Anna Bracci; Carolina Bruzzi; Ivan De Lorenzo Buratta Buratta; Francesca Calamunci; Silvia Calo'; Lisa Capretti; Gianluca Cerruti; Evangelos Charalambakis; Federica Ciocchetta; Andrea Colabella; Claudia Condemi; Alessandra Costa; Bruno De Backer; Valentina Di Girolamo; Paolo D'Imperio; Josue Mabulango Diwambuena; Giuseppe Feo; Andrea Ferrannini; Costanza Maria Fileccia; Giovanni Fosco; Giulio Gariano; Pierluigi Giosi; Vittorio Guida; Mario Intini; Klodiana Istrefi; Amadou Jallow; Gulaikhan Kubayeva; Marco Langiulli; Marco Mancinelli; Martina Manfré; Vladimiro Marini; Maria Stefania Meduri; Marta Meletti; Gabriele Mingoli; Matteo Mongardini; Eleonora Muzzupappa; Davide Nasti; Francesca Neri; Yuanhao Niu; Giacomo Novelli; Onofrio Panzarino; Maria Rosaria Pappalardo; Mario Pellegrino; Anthoulla Phella; Daniele Pianeselli; Antonio Pietrafesa; Roberta Pisani; Khashayar Rahimi; Domenica Romeo; Davide Ronsisvalle; Francesco Rossetto; Francesco Ruggeri; Dario Salerno; Maria Cristina Scarafile; Maria Sciarra; Marco Maria Sorge; Irene Staffieri; Ilaria Supino; Silvia Tamburrano; Luca Tangari; Giuseppe Terzo; Annalisa Tirozzi; Cristina Vaquero Pineiro; Mariia Vasiakina; Angelo Ventrone; Luca Vitale; Zhendong Wang; Vèronique Weber; Francesca Zanichelli; Maria Zoia.