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## New Members of the Steering Committee 2018-2021

On June 29<sup>th</sup>, 2018, the Assembly of the members of our Society elected three new members of the Steering Committee. We are happy to welcome onboard Francesco Bartolucci (University of Perugia), Francesca Di Iorio (University of Naples Federico II) and Roberto Golinelli (University of Bologna), who will serve our society until June 2021. We all thank Valentina Corradi, Luca Fanelli and Laura Magazzini for all the time they dedicated to our society. Thank you so much.

## Events for SIdE members

### ICEEE 2019

SIdE is pleased to announce the eighth edition of the Italian Congress of Econometrics and Empirical Economics (ICEEE) which will take place January 24-26, 2019, at the Department of Economics and Quantitative Methods, University of Salento, Lecce.

Economists, statisticians and econometricians are invited to submit theoretical and applied papers in all areas of econometrics and empirical economics for presentation at the Congress.

*Invited speakers:* Prof. Paola Giuliano (UCLA), Prof. Giorgio Primiceri (Northwestern University).

*Program Committee:* Enrico Rettore (University of Trento – Chair), Erich Battistin (University of Maryland), Monica Billio (Ca' Foscari University of Venice), Fabio Busetti (Bank of Italy), Giuseppe Cavaliere (University of Bologna), Valentina Corradi (University of Surrey), Valentino Dardanoni (University of Palermo), Maria De Paola (University of Calabria), Luca Fanelli (University of Bologna), Gabriele Fiorentini (University of Florence), Lorenzo Forni (University of Padova), Margherita Fort (University of Bologna), Corrado Giulietti (University of Southampton), Tullio Jappelli (University of Naples “Federico II”), Raffaele Miniaci (University of Brescia), Chiara Monfardini (University of Bologna), Paolo Paruolo (European Commission Joint Research Center), Franco Peracchi (University of Rome “Tor Vergata”), Paolo Pinotti (Bocconi University), Eduardo Rossi (University of Pavia), Alessandro Sembenelli (University of Turin), Léopold Simar (Université Catholique de Louvain), Mirco Tonin (University of Bozen), Guglielmo Weber (University of Padova), Paolo Zaffaroni (Imperial College London & University of Rome “Sapienza”).

*Local Organizing Committee:* Camilla Mastromarco (University of Salento – Chair), Fabrizio Durante, Giada Andrea Prete and Pierluigi Toma (University of Salento).

*Submission of papers:* Papers can be submitted from June 1, 2018 (with a limit of one paper per submitter) at <https://easychair.org/conferences/?conf=iceee8th>. The deadline for submission is September 30, 2018. The decision notification date is November 20, 2018.

*Prizes:* One prize of Euro 1,500 will be awarded to the best conference paper written by young scientists in Macroeconometrics or Financial Econometrics (Carlo Giannini Prize, offered by SIdE). One prize of Euro 2,500 will be awarded to the best conference paper written by young scientists in Theoretical or Applied Microeconometrics (Labour Prize, offered by LABOUR: Review of Labour Economics and Industrial Relations). For eligibility to both prizes, all authors of a paper must be no more than 4 years past the PhD defense.

*Registration Fees:*

Early registration (before December 15th): PhD student 70 EUR; Other 140 EUR.

Late registration: 250 EUR

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

We look forward to seeing you in Lecce!

## 29th (EC)<sup>2</sup> on Big Data Econometrics with Applications

The Bank of Italy and Italian Econometric Association (SIdE-IEA) organize the 29th (EC)<sup>2</sup> Conference which will take place December 13-14, 2018 in Rome (Italy).

This year's conference theme: "Big Data Econometrics with Applications".

EC-squared is a series of annual international conferences on research in quantitative economics and econometrics, launched in 1990. The acronym (EC)<sup>2</sup> stands for the European Conferences of the Econom[etr]ics Community. Its main aim is to maintain and extend an adequate forum for both senior and junior European researchers in quantitative economics and econometrics to discuss the progress and results of their research. The conferences are scheduled in the middle of December and last for 2 or 3 days. They are of relatively small scale (less than 100 participants) and are very intensive. Each year a different topic of interest is selected as the major theme of the conference. A few leading quantitative economists or econometricians are invited as keynote speakers; the other speakers are selected on the basis of submitted papers, and several participants act as invited discussant. Between sessions of the plenary programme there may be poster sessions, probably with computer demonstrations and round-table discussions. There are no parallel sessions. Although only few participants can perform at the plenary sessions usually most participants do present their research at one of the other conference activities.

For more information, please visit: <https://sites.google.com/site/ecpower2/home-1>

*Keynote Speakers:*

- ET Lecture: Anders Kock (Oxford);
- IAAE Keynote Speaker: Stephen Hansen (Oxford);
- SIdE Keynote Speaker: Marcelo Medeiros (Pontifical Catholic University of Rio de Janeiro);
- Bank of Italy Keynote Speaker: Matthew Harding (University of California, Irvine).

*Venue:* Bank of Italy's Carlo Azeglio Ciampi Centre for monetary and financial education, Via Nazionale 190, Rome

*Submission of papers:* Papers can be submitted with a limit of one paper per submitter (submissions will open soon). The deadline for submission is September 28, 2018. The decision notification date is November 10, 2018.

Important Dates:

- October 22, 2018 Registration Opens
- November 10, 2018 Early Registration Closes
- November 30, 2018 Registration Closes

*Registration:* To be in compliance with Italian law on receiving payments by scientific associations, SIde Membership is necessary for registration. For non-SIde members, this requirement can be satisfied by becoming a member for last quarter of 2018 (fee: 20 EUR).

*Fees:* Ordinary 180 EUR; PhD student 100 EUR; Late registration 280 EUR.

*Program Committee:* Mehmet Caner (Ohio State University – Chair), Giuseppe Bruno (Bank of Italy), Cathy Yi-Hsuan Chen (Humboldt University of Berlin), Giuseppe Cavaliere (University of Bologna), Mario Forni (University of Modena and Reggio Emilia), Malene Kallestrup Lamb (University of Aarhus), Juri Marcucci (Bank of Italy), Marcelo Medeiros (Pontifical Catholic University of Rio de Janeiro).

*Local Organization:* Giuseppe Bruno (Bank of Italy), Francesca Di Iorio (University of Napoli Federico II), Stefano Fachin (Sapienza University of Roma), Luca Fanelli (University of Bologna), Juri Marcucci (Bank of Italy).

*Sponsors:* Econometric Theory; International Association of Applied Econometrics (IAAE); Department of Economics - University of Bologna; SAS.

## Job Openings

### **Associate Professor (“II fascia”) in Econometrics, University of Chieti-Pescara**

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A position for an Associate Professor in Econometrics (SSD SECS-P/05) is now open at the University of Chieti-Pescara.

Deadline: July 30, 2018.

For more information, please visit (in Italian): <https://www.unich.it/node/10481>

## 6-year Postdoc Position in Financial Econometrics/Statistics at U Vienna

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The Department of Statistics and Operations Research at the University of Vienna invites applications for a postdoc position (“University Assistant”) in the field of Financial Econometrics/Statistics (ID no. 8772).

**JOB QUALIFICATIONS:** The contract is fixed-term and limited to 6 years. Applicants should have completed (or should be close to completing) a PhD in Statistics or Econometrics. Knowledge of German is an asset, but not required.

The University of Vienna is an equal opportunity employer and aims at increasing the number of female faculty members. Therefore, in particular, qualified women are encouraged to apply. Information about the Department of Statistics and Operations Research can be found at <http://isor.univie.ac.at>.

**APPLICATION PROCEDURE:** Applications should include a curriculum vitae detailing the candidate’s education, teaching experience, list of publications, and a letter of motivation. Moreover, the application should include up to two selected papers. Three letters of reference should be sent by the referees directly to Ms. Julia Brandstätter ([julia.brandstaetter@univie.ac.at](mailto:julia.brandstaetter@univie.ac.at)). Candidates should send all application material in a single pdf or zip file to Ms. Julia Brandstätter ([julia.brandstaetter@univie.ac.at](mailto:julia.brandstaetter@univie.ac.at)).

*Deadline:* August 12, 2018.

**FURTHER INFORMATION:** If you need further information regarding the position, please, contact Professor Nikolaus Hautsch ([nikolaus.hautsch@univie.ac.at](mailto:nikolaus.hautsch@univie.ac.at)).

## 3-year PostDoc at Imperial College

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A position for Research Associate is now open to work on a project which will develop novel financial indices for cryptocurrencies and digital assets. The post is funded by Global Advisors, an investment company specialising in bitcoin and cryptocurrency investments (see <http://globaladvisors.co.uk>), and by Elwood Capital Management Limited.

The appointed researcher will be part of a team based in the Imperial College Business School and the Department of Computing, undertaking high quality research in the design of financial indices for the emerging cryptocurrency asset class.

The researcher will be based at the South Kensington campus, and will be supervised by Prof Walter Distaso. The research will be carried out in close collaboration with team members based in the Department of Computing (including Prof William Knottenbelt), at Global Advisors and at Elwood Capital Management Limited.

The job involves working under the supervision of Prof. Walter Distaso on the design of crypto-currency indices, writing academic papers as well as reports and presentations and liaise with other project members and contribute to the management of the project. The successful candidate will be expected to have a strong background in financial markets. Experience with financial indices, financial data and cryptocurrency/blockchain technology is desirable.

You should be able to demonstrate an ability to design, execution and write-up of independent research projects. A PhD in Economics or Finance or other quantitative social science discipline is essential. If you are near completion of your PhD, you will still be considered but at a Research Assistant level until your PhD has been confirmed. You will have a first or upper second class undergraduate degree in Economics or Finance or other quantitative discipline. Exceptionally we might consider candidates with a strong MSc in in Economics or Finance or other quantitative social science discipline.

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You must have sound knowledge in Finance and Economics, and advanced quantitative and analytical skills and experience in dealing with large datasets, as well as advanced experience in using common econometrics and statistics software (e.g. MATLAB, R, etc.). Experience in the analysis of large datasets is essential.

Any queries about the application process please contact Naz Hussain on email [icbs.hr@imperial.ac.uk](mailto:icbs.hr@imperial.ac.uk).

Should you have any queries please contact: [recruitment@imperial.ac.uk](mailto:recruitment@imperial.ac.uk).

For more information, please visit: <http://www.imperial.ac.uk/jobs/description/BUS00072/research-associate>

## New Side Members

We welcome the following new members of our society: Fawad Ahmad; Silvia Albrizio; Giuseppe Alfonzetti; Manfredi Aliberti; Gloria Allione; Irma Alonso Alvarez; Francis Amoasah; Guendalina Anzolin; Andrea Apicella; Marta Auricchio; Giovanni Bernardo; Alice Bertoletti; Michele Leonardo Bianchi; Gianluca Biggi; Raffaele Boffardi; Alessandro Bracale; Verena Brufatto; Silvia Bruno; Matt Burke; Gianluca Cafiso; Massimiliano Calvia; Pasquale Cariello; Michele Catalano; Leonardo Catani; Sebastiano Cattaruzzo; Ermanno Catullo; Donato Ceci; Filippo Chiarello; Francesco Cordoni; Irene Cozzolino; Federico Crescenzi; Adriano De Leverano; Emanuele De Meo; Andrea De Polis; Federica De Salazar; Martina De Serio; Giulia Della Rocca; Anna Michelina Di Gioia; Alberto Di Iorio; Enzo D'Innocenzo; Menatalla El Hefnawy; Mohammed Elseidi; Daniela Fantozzi; Andrea Fazio; Francesco Foglia; Fabrizio Fusillo; Laura Garcia-Jorcano; Lorena Garzoni; Philipp Geiler; Corinna Ghirelli; Gosia Goralczyk; Robert Hill; Alfonsina Iona; Jose Jardim; Tomas Orn Kristinsson; Patrik Kupkovic; Jianghong Liu; Francesco Lomonaco; Fabio Magnacca; Maurizio Manca; Giulia Mantoan; Mario Martinoli; Valentino Masucci; Mirela Miescu; Shota Miki; Maria Romana Mongiello; Marco Neffelli; Luca Neri; Sindy Olea; Jochem Oorschot; Marco Ovidi; Riccardo Paba; Tales Padilha; Joan Paredes; Dario Pellegrino; Moritz Pfeifer; Riccardo Piselli; Gloria Polinesi; Gianfranco Portaluri; Daniele Previtali; Simone Pustizzi; Carlo Raimondo; Dalila Ribaud; Enzo Mario Ricci; Andrea Rimondi; Giorgia Rocco; Lavinia Rognone; Kamal Antonio Romero Sookoo; Cristian Roner; Kate Rooney; Chiara Beatrice Salvemini; Elena San Martini; Angelica Sbardella; Alessandro Scognamiglio; Ana Sequeira; Anna Shchekina; Daniele Sicoli; Ursula Slapnik; Guido Spanò; Ada Spuru; Helmut Stix; Jonada Tafa; Roberta Taramino; Alberto Tidu; Paola Tiranzoni; Anca Toma; Giacomo Toscano; Dorinth Van Dijk; Rene van Stralen; Danilo Vassallo; Sebastiaan Vermeulen; Vincenzo Larosa; Anna Maria Viscardi; Cristina Lucia Vitali; Vittoria Volta; Federica Zaccagnini; Ning Zhang.

## General Data Protection Regulation (GDPR – EU Regulation 2016/679)

Dear Side member,

You may have heard about the General Data Protection Regulation (GDPR - EU Regulation 2016/679), which is taking effect in Europe May 25 2018. The GDPR improves transparency and data privacy rights of individuals. We are writing to explain how our practices align with GDPR. Side follows the individual control and transparency principles stated in the GDPR.

If you are an active Side Member (that is, if you renewed your membership for the current year), you are always in control of what information is associated to your record. To do this simply access the "myaccount" panel after the login.

If instead you did not subscribe the Side membership for the current year you can access to your profile by sending an email to [info@side-iea.it](mailto:info@side-iea.it) and ask what information is associated to your record and, if required, to have it updated. Further, according to Article 17 of the GDPR you can ask any personal data concerning yourself to be cancelled from our database. To do so simply send an email to [info@side-iea.it](mailto:info@side-iea.it) attaching a scan of a valid identity document.

We continue to monitor the evolving interpretation of the regulation to ensure your rights are protected.

Best regards,

Giuseppe Cavaliere  
Side President

Note: You have received this email as a service announcement related to your Side Account.

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