

# Newsletter n. 03/2019

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### **Events for SIdE members**

### **IWEEE 2020**

### Submissions are now open for the

2nd Italian Workshop of Econometrics and Empirical Economics - IWEEE 2020 "Time Series Models: Theory and Applications"

at University Ca' Foscari, Venice, January 23-24, 2020.

Papers can be submitted electronically in pdf format (with a limit of one paper per submitter) to the email address: iweee2020@gmail.com. The deadline for submissions is **September 30th, 2019**. The decision notification date is November 15th, 2019.

The workshop focuses on methodological advances and innovative applications of state-of-the-art econometric methods for time series; it aims at bringing together econometricians and statisticians to communicate and discuss the current developments in financial and econometric time series.

The conference organizers welcome submissions of both empirical and theoretical research.

### Keynote speakers:

- Sylvia Frühwirth-Schnatter (Wirtschaftsuniversität Wien)
- Oliver Linton (University of Cambridge)

#### Program Committee:

Tommaso Proietti (University of Roma "Tor Vergata"), Roberto Casarin (Ca' Foscari University of Venice); Luca Fanelli (University of Bologna); Marta Banbura (European Central Bank); Paolo Santucci De Magistris (LUISS Guido Carli, Rome); Valentina Corradi (University of Surrey); Martin Wagner (TU Dortmund); Anders Rahbek (University of Copenhagen); Jean-Michel Zakoian (CREST, University of Lille); Massimo Franchi (University of Rome La Sapienza); Francesco Ravazzolo (Free University of Bozen-Bolzano); Ana Beatrix Galvao (University of Warwick); Katerina Petrova (University of St Andrews, UK); Roberto Renò (University of Verona); Anders Bredahl Kock (University of Oxford); Eric Hillebrand (Aarhus University).

#### Local Organizing Committee:

Monica Billio (University Ca' Foscari, Venice), Giovanni Angelini (Ca' Foscari University of Venice), Irene Mammi (Ca' Foscari University of Venice), Dario Palumbo (University of Cambridge), Francesca Volo (Ca' Foscari University of Venice).

## **Job Openings**

### Associate professor in Econometrics at the University of Chieti-Pescara

The Department of Economics at the University of Chieti-Pescara opens a position for Associate Professor (Professore di II fascia) in Econometrics (SSD SECS/P05), according to "art. 18, comma 4" of Law 240/2010 (only people not employed by the University can participate).

To participate, fill the form at the following link (electronic submission): <u>https://concorsigelmini.unich.it</u>. For more information please visit: <u>https://www.unich.it/node/12897</u>.

If you have any further questions, do not hesitate to contact Ernesto Savaglio (ernesto.savaglio@unich.it) and Paolo Vitale (paolo.vitale@unich.it).

Applications are open until 11 July 2019.

### Workshop & Conferences around the world

### **Econometrics in the Arena 2019**

Verona, September 12-13

The conference "Econometrics in the Arena" will be held at the Department of Economics of the University of Verona on September 12-13, 2019.

The conference will serve as a venue to discuss the most recent advances in theoretical and applied econometrics in a vibrant research environment.

The invited speakers will be:

Federico Bandi (Johns Hopkins University)

Monica Billio (Ca' Foscari University of Venice)

Massimiliano Caporin (University of Padua)

Giuseppe Cavaliere (University of Bologna)

Valentina Corradi (University of Surrey)

Fulvio Corsi (University of Pisa)

Liudas Giraitis (Queen Mary - University of London)

Offer Lieberman (Bar-Ilan University)

Alessandra Luati (University of Bologna)

Tassos Magdalinos (University of Southampton)

Federico Martellosio (University of Surrey)

Paolo Paruolo (JRC - European Commission)

Eduardo Rossi (University of Pavia)

Details and registration can be found at the website: <u>http://dse.univr.it/ecarena/</u>

### **Summer Schools**

### Summer School in "Computational Econometrics"

The XVII 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 22 to July 26, 2019.

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 2019.

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

### Master's degrees with Econometric contents in Italy

### Ca' Foscari University in Venice

The 2019-2020 edition of the International Master in Economics and Finance (IMEF) - University Ca' Foscari of Venice is forthcoming! For further information please visit: <u>www.unive.it/imef</u>

New Edition!

- Includes Bloomberg Lab modules and gives the opportunity to get the Bloomberg Certification!
- Guarantees the membership to the Ca' Foscari LEI Center for Women's Leadership
- Offers new courses on Real Estates, International Macro-Finance, Machine Learning for Finance, Introduction to Coding that will be still taught by the members of our International Faculty
- Students will benefit from scholarships provided by our new sponsors.

Why choose IMEF?

1) IMEF provides a highly qualified programme thanks to its prestigious International Faculty

2) Students' Placement is supported directly by IMEF Secretariat the Programme and Ca' Foscari Placement Office. Please have a look to the Former students' experience. Over the past editions, the Placement rate reached 100%. See past students: http://www.unive.it/pag/33229/

3) Attending IMEF courses will introduce you to high quality jobs, which wouldn't be achievable with only a Master's Degree title.

4) Preparation for the admission to PhD Programmes.

For pre-enrolment and further information: Monica Andrighetti <imef@unive.it>, tel. 041 234 9108.

#### **University of Bologna**

From the academic year 2019-20, the Master's Degree in Economics (LMEC) at the University of Bologna will offer a new track in Econometrics, in addition to the traditional track in Economics.

During the first year, common to both tracks, students will learn the core elements of micro and macroeconomic theory, mathematical economics, econometrics and finance. Developing on these fundamental competences, during the second year students will choose between the two tracks, selecting activities from a list of advanced courses in economics and econometrics.

Further information is available at https://corsi.unibo.it/2cycle/lmec/admission.

#### "Sapienza" University of Rome

Active from academic year 2018-19, the Master's Degree in "Statistical Methods and Applications" (SMA) at the Statistics Department of "Sapienza" University offers a track in "Quantitative Economics", and that in "Scienze Attuariali e Finanziarie" (SAF) a track in "Quantitative Finance".

Students enrolling in the SMA Master will follow courses in Stochastic Processes, Statistics, Economics and Econometrics, with optional choices to be selected among courses in Finance, Operational Research and Computer Science.

The SAF Master is instead oriented towards Finance, with courses mostly in Stochastic Processes, Statistics, Finance and Econometrics, and optional choices to be selected among courses in Economics, Computer Sciences and Actuarial Sciences.

Further information for SMA is available at <u>http://sma.dss.uniroma1.it/</u> and for SAF at <u>http://www.dss.uniroma1.it/sites/default/files/files/SAF\\_2.pdf</u>

### **New SIdE Members**

We welcome the following new members of our society: Ambra Abdullahi Hassan, Berkan Acar, Lorenzo Alderighi, Gaetano Alfano, Bakhtawar Ali, Stefanie Almeida, Simona.Arcuti Arcuti, Daniela Arzu, Majed Atwi Saab, Fernando Avalos, Mariamawit Fikreselassie Ayele, Damaris Bangean, Saverio Barabuffi, Ridwan Bello, Robert-Paul Berben, Sara Biadetti, Erika Bragaglia, Marco Brandi, Felix Brunner, Eduard Bukin, Matteo Bulgarelli, Bernardo Caldarola, Marta Cannistra, Giulia Carallo, Kevin Joe Cecere Palazzo, Muhammed Ceesay, Edoardo Cella, Erica Chirulli, Antonello Cirulli, Federico Colozza, Giulio Cornelli, Salvatore Costantino, Martina Dattilo, Gianluca De Rosa, Carla De Rosa, Filippo Del Grosso, Andrea Di Filippo, Valentina Di Iasio, Gery Andres Diaz Rubio, Ilaria Doganieri, Bernd Schwaab, Marta Ellena, Lucia Errico, Luca A. Esposito, Sidy Fall, Valentina Febo, Francesca Federico, Tommaso Ferraresi, Samuel Forbes, Francesca Francetti, Alessandra Garbero, Aurora Gatto, Lorenzo Germani, Lorenzo Giammei, Adriana Grasso, Francesco Guarino, Eric Guerci, Simon Hetland, Marzia Ippolito, Baris Kocaman, Maria Kosolapova, Alessandro Le Donne, Alessandra Lenoci, Marco Letta, Philippe Leveque, Francesca Lospennato, Pasquale Maddaloni, Sabina Marchetti, Leonardo Mariano, Mario Marino, Simone Calogero Marino, Gulzhan Markabayeva, Katsiaryna Marmilava, Silvia Massi, Giorgio Mattei, Marco Mazzali, Francesco James Mazzocchini, Irene Mazzotta, Giorgio Meucci, Davide Moretti, Mirko Moscatelli, Andrea Nigri, Federico Nutarelli, Chiara Osbat, Martin Pazicki, Elena Paglialunga, Paolo Pagnottoni, Antonio Pallaria, Simone Passeri, Manuela Pedio, Mattia Pedota, Daniela Pennetta, Olivia Placzek, Elena Prodi, Andrea Pronti, Gerhard Ruenstler, Iacopo Raffaelli, Veronica Rattini, Bayisa Tesfaye Regassa, Jelena Reljic, Giacomo Rella, Luca Riccetti, Mariana Rizk, Laura Roccella, Lisa Rodano, Sandro Rondinella, Alejandro Ruiz, Vanya Rusinova, Angelita Ruvalcaba, David Sabes, Ahmed Sahloul, Aida Salko, Elena Salmaso, Marco Scaglione, Elisa Scarinzi, Julien Seaux, Suada Sela, Andrea Silvestrini, Mihaela Simionescu, Julia Spornberger, Alex Tagliabracci, Patrick Thoni, Simone Tonini, Teresa Turzo, Ilona Vanni, Bram Van Os, Alessandro Vesprini, Andrea Vezzulli, Marco Vivian, Arianna Vivoli, Giorgio Vocalelli, Patrick Walker, Giovanni Zampone, Sebastiano Michele Zema.

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