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Letter from the President

Bologna, 28 December 2019

Dear SIdE members,

My term as President of SIdE will come to an end at the end of this month, after three years. Gabriele Fiorentini will take over.

These years have been extremely intense and challenging. But they have also been amazing, in many respects. Over 1000 people have applied for membership since the beginning of my term. We have organized 15 postgraduate courses, 6 summer schools with outstanding international speakers, 3 workshops for PhD candidates (WEEE), two editions of the Italian Congress (ICEEE 2017 in Messina and ICEEE 2019 in Lecce). In 2018, we have co-organized the 29th (EC)² conference on big data econometrics, jointly with the Bank of Italy. We have introduced the IWEEE workshop: the first edition (Milan, 2018, on panel data econometrics) was a huge success; the second (Venice, 2020, on time series econometrics) is coming and we expect excellent feedback. We have also hosted two Econometric Theory lectures in our conferences, which have been attended by many European scholars, including very top econometricians. An increasing number of international participants attended our schools and courses. The budget of the Society has considerably increased during the past three years. Thanks to the successful financial management by the steering committee and the administrative secretariat, we now have enough budget to start new initiatives to support our field.

Clearly, we have reached a turning point. The amount of activities SIdE is involved with is no longer manageable by the steering committee and administrative secretariat. The pressure, the amount of work and the responsibilities are simply too much for such a small team. At this stage, we have two options. The first is to downsize our set of activities. The second is to undergo, in the next a few months, a substantial reorganization. The primary need is to expand the SIdE administrative secretariat - at least one full-time employee is required. Moreover, the website needs enhancing and improving, and the by-laws need changing as well. To make the second option feasible, we certainly require an agreement by all active members and, more generally, a lot of support from our econometric community. My wish for the new year is that SIdE will be able to continue its activities along the second route.

So many people I would like to thank. All members of the SIdE steering committee (Alessandra, Francesca, Francesco, Gabriele, Jack, Luca, Laura, Roberto, Stefano, Valentina), the previous acting president Giampiero, the chairs of ICEEE and IWEEE (Monica, Walter for IWEEE 2017, Francesco and Claudio for IWEEE 2018, Camilla and Enrico for IWEEE 2019, Monica and Tommaso for IWEEE 2020), the SIdE coordinator of all our teaching activities (Roberto), the editor of the SIdE newsletter (Laura), the director of our summer schools (Juri), all coordinators (Alessandra, Emanuele, Giorgio, Gaetano, Maria Elena) and instructors (too many to list!) at our post-graduate initiatives. Very special thanks to our secretaries Alessandra and Antonella. Finally, I would like to thank all SIdE members, who have continuously and generously supported our Society and the development of Econometrics in Italy. Working with you has been a great honour.

Happy new year!

Yours,

Giuseppe

Events for SIdE members

IWEEE 2020

The *2nd Italian Workshop of Econometrics and Empirical Economics - IWEEE 2020*

“Time Series Models: Theory and Applications”

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

The workshop will include parallel sessions and poster sessions, as well as two keynote speakers, Sylvia Frühwirth-Schnatter (Wirtschaftsuniversität Wien) and Oliver Linton (University of Cambridge).

The following scholars have confirmed they will participate to the Workshop: Alessandra Amendola, Filippo Arigoni, Matteo Barigozzi, Monica Billio, Christian Brownlees, Alessandro Casini, Chiara Casoli, Leopoldo Catania, Giuseppe Cavaliere, Paolo Chirico, Michele Costola, Gery Andrés Diaz Rubio, Francesca Di Iorio, Stefano Fachin, Luca Fanelli, Gabriele Fiorentini, Maria Flora, Massimo Franchi, Christian Francq, Lorenzo Giolli, Alessandro Giovannelli, Benny Hartwig, Uwe Hassler, Alain Hecq, Eric Hillebrand, Matteo Iacopini, Marek Jarocinskiy, Søren Johansen, Thorsten Lehnert, Offer Lieberman, Jordi Llorens-Terrazas, Alessandra Luati, Jack Lucchetti, Andrea Luciani, Federico Maddanu, Susana Martins, Camilla Mastromarco, Javier Ojea Ferreiro, Chiara Osbat, Alessia Paccagnini, Paolo Paruolo, Katerina Petrova, Tommaso Proietti, Francesco Ravazzolo, Jean-Paul Renne, Roberto Renò, Barbara Rossi, Luca Rossini, Esther Ruiz, Paolo Santucci De Magistris, Enrique Sentana, Filip Stanek, Andrea Stella, Lorenzo Trapani, Luca Trapin, Martin Wagner, Emilio Zanetti Chini and Jean-Michel Zakoian.

The final program of the Workshop will be soon available on the website: <https://www.side-ia.it/events/conferences/2nd-italian-workshop-econometrics-and-empirical-economics-time-series-models>

Workshop & Conferences around the world

26th International Panel Data Conference

Bertinoro (FC), June 24-27, 2020

The University of Bologna, the University of Ferrara and the University of Bergamo invite submissions to the **26th International Panel Data Conference**.

The aim of the conference is to bring together researchers using panel data for their applied and/or theoretical research. We welcome submissions related to all aspects of panel data, including factor models, nonparametric models, qualitative and count data models, dynamic models, models of network formation, spatial models, applications to finance, productivity, labour, income inequality, climate change, and others.

Keynote speakers will be Xavier D'Haultfoeuille, Oliver Linton, Jacques Mairesse and Alan Timmermann.

A prize for the best paper by a Young Researcher will be awarded.

Submit your paper (pdf only) no later than the 15th of March, 2020 through the link <https://www.ipdc2020.org/presenters/>

For more information about the Conference, visit www.ipdc2020.org

The 2020 Annual Conference of the International Association for Applied Econometrics (IAAE) will be hosted by the King's College University in London, U.K., June 30 to July 3, 2020.

Full Paper Submission Procedure: Authors are invited to submit empirical and theoretical papers (submission of abstracts or synopses will not be accepted). Papers will be evaluated and selected by the committee members in their specific area. Papers should be submitted electronically (pdf only) no later than 11:59 pm ET, February 18, 2020 to: <http://editorialexpress.com/conference/IAAE2020/>
Authors should specify if they are or not willing to present their paper in poster sessions or only in regular sessions.

IAAE Lecture: Francis Diebold, University of Pennsylvania

Invited Speakers

Jaap Abbring, Tilburg University
Wouter den Haan, London School of Economics
Yanqin Fan, University of Washington
Rachel Griffith, University of Manchester
Juan Rubio-Ramirez, Emory University
Enrique Sentana, Center for Monetary and Financial Studies

For further information, please visit the conference website at www.iaae2020.org

8th International Workshop on Computational Economics and Econometrics

Rome, July 1-3, 2020

IWcee20 – 8th International Workshop on Computational Economics and Econometrics aims at exploring the intersection of economics, econometrics and computation. It wants to investigate the application of recent computational techniques to all branches of socio-economic modelling. IWcee20 aims at an international and multidisciplinary audience promoting rigorous examination of relevant socio-economic and policy issues. The workshop's areas include computational and simulation methods for tackling relevant societal challenges

Venue: IRCrES-CNR, National Research Council, Via dei Taurini 19, 00185 Rome (Italy).

Main Topics: Applied micro and macro econometrics, Machine Learning, Network science, Spatial economics and econometrics, Time series analysis and forecasting techniques, Causal inference, Economic dynamics, Agent-based modelling, Artificial intelligence, Simulations, Robustness and sensitivity analysis, Bayesian statistics, Operational research methods, Control and game theory, General equilibrium models, Optimization methods, Software development.

Abstract submission: By email to iwcee@ircres.cnr.it (deadline: May 1, 2020).

2020 World Congress of the Econometric Society

Milan (Italy), August 17-21, 2020

Economists and researchers working in related fields are invited to submit theoretical and applied papers in all areas of economics and econometrics for presentation at the **12th World Congress of the Econometric Society (WC2020)** that will take place *August 17-August 21, 2020 at Bocconi University in Milan, Italy*. The World Congress, occurring only once every five years, is the focal point of the Society's meetings in which researchers from its six regions participate. It is one of the largest economics conferences in the world, bringing together economists from across

the globe at all levels of their careers and covering all aspects of economics, with a scientific program reflecting the very best work in the profession.

Submission deadline: January 31, 2020

Submissions: <http://editorialexpress.com/conference/ESWC2020/>

Program Chairs: Victor Chernozhukov (MIT), Emmanuel Farhi (Harvard), Johannes Hörner (Yale) and Eliana La Ferrara (Bocconi).

Local Organizing Committee: Massimiliano Marcellino (Chair), Jerome Adda, Maristella Botticini and Marco Ottaviani.

World Congress Main Lecturers

Orazio Attanasio (Yale), Presidential Address

Esther Duflo (MIT), Fisher-Schultz Lecture

Roger Koenker (UIUC/UCL), Walras-Bowley Lecture

David Pearce (NYU), Frisch Memorial Lecture

Robert Shimer (Chicago), Cowles Lecture

Other Confirmed World Congress Invited Speakers: Alberto Abadie (MIT), Philippe Aghion (Harvard University), Abhijit Banerjee (MIT), Richard Blundell (UCL), Stéphane Bonhomme (University of Chicago), Jacques Crémer (Toulouse School of Economics), Janet Currie (Princeton University), Alfred Galichon (New York University), Nicola Gennaioli (Bocconi University), Raffaella Giacomini (UCL), Yuriy Gorodnichenko (Berkeley), Christian Hansen (University of Chicago Booth School), Guido Imbens (Stanford Graduate School of Business), Matt Jackson (Stanford University), Philippe Jehiel (UCL and PSE), Pinelopi Koujianou Goldberg (Yale University and the World Bank), Per Krusell (Stockholm University), Phillip Leslie (Amazon), Thomas Mariotti (Toulouse School of Economics), Leslie Marx (Duke University), Anna Mikusheva (MIT), Volker Nocke (University of Mannheim), Nick Papageorge (Johns Hopkins University), Monika Piazzesi (Stanford University), Esteban Rossi-Hansberg (Princeton University), Vasilis Syrgkanis (Microsoft.com), Steve Tadelis (Berkeley), Juuso Välimäki (Aalto University), Ivan Werning (MIT), Alexander Wolitzky (MIT)

Additional information can be found at <http://www.eswc2020.org>.

New Side Members

We welcome the following new members of our society: Filippo Arigoni, Matteo Barigozzi, Christian Brownlees, Alessandro Casini, Paolo Chirico, Maria Flora, Christian Francq, Alessandro Giovannelli, Benny Hartwig, Uwe Hassler, Eric Hillebrand, Fabrizio Iacone, Offer Lieberman, Jordi Llorens-Terrazas, Federico Maddanu, Anastasios Magdalinos, Susana Martins, Alessia Paccagnini, Katerina Petrova, Alessandro Pollastri, Jean-Paul Renne, Mirco Rubin, Esther Ruiz, Filip Stanek, Andrea Stella, and Luca Trapin.

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