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Events for SIdE members

SIdE Summer Schools 2021

Directors of the Summer Schools: Juri Marcucci (Bank of Italy) and Francesco Ravazzolo (Free University of Bozen-Bolzano)

Carlo Bianchi grant. We are pleased to announce that two full registration fee waivers are available for worthy PhD students who opt for the participation in presence in Bertinoro. These grants are established in memory of professor Carlo Bianchi, the historical organizer of the SIdE summer schools. The first fee waiver is funded by a donation of the Carlo Bianchi family, while the second is offered directly by SIdE.

To be eligible for the scholarship, PhD students must register before May 30th, 2021.

The SIdE commission will evaluate the CVs submitted at the time of enrollment in the summer school and will inform the winners by June 15th, 2021.

Score-Based Approaches to Econometric Modeling with Applications

Bertinoro, July 19-24

The course presents score-based approaches to econometric modeling. The course is addressed to students without previous knowledge of this methodology. The methods introduced in the lectures will be illustrated with hands-on applications based on economic, finance and COVID 19 data.

Coordinator: Francesco Ravazzolo (Free University of Bozen-Bolzano)

Lecturers: Peter R. Hansen, (University of North Carolina Chapel Hill, USA) & Siem Jan Koopman, (VU University Amsterdam, NL)

The course is delivered in hybrid mode and it is conditional to the recruitment of a minimum of 15 participants in presence. If the conditions of the ongoing COVID 19 pandemic do not allow an in presence event, the course will be cancelled. The final decision will be taken before the deadline for fee payment.

For more information, please visit:

<https://www.side-iaa.it/events/courses/score-based-approaches-econometric-modeling-applications-2012>

SIdE Postgraduate Courses 2021

Open seats are still available for the 2021 edition of the SIdE Postgraduate Courses. For more information, visit www.side-iaa.it/events/postgraduate-courses.

All courses will be delivered online at reduced fees. If the conditions of the ongoing COVID 19 pandemic allow it, some courses will be also delivered in presence. Participants may express their preference upon acceptance.

Financial Time Series and High Frequency Econometrics

ONLINE, June 14-19

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

Lecturers: Alessandra Amendola, University of Salerno; Vincenzo Candila, Sapienza University of Rome; Massimiliano Caporin, University of Padua; Walter Distaso, Imperial College & University of Messina.

- 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 modelling and forecasting financial time series with particular emphasis on High-frequency data. Topics include: models for daily returns, ex-post estimation of volatility (including realized measures based on intra-daily information), multivariate volatility models, High-frequency econometrics, Portfolio construction and optimization and 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.

Introductory Econometrics

Bertinoro/ONLINE, June 21-26

Coordinator: Giorgio Calzolari, University of Firenze.

Lecturers: Giorgio Calzolari, University of Firenze; 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.

- 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.

Network Econometrics

ONLINE, June 28-July 3

Coordinator: Roberto Casarin, University Ca' Foscari of Venice.

Lecturers: Monica Billio, Ca' Foscari University of Venice; Roberto Casarin, Ca' Foscari University of Venice; Matteo Iacopini, Scuola Normale Superiore, Pisa; Sergio Petralia, Utrecht University and London School of Economics and Political Science; Luca Rossini, Queen Mary University of London.

- The Italian Econometric Society (SIdE) in collaboration with the Venice centre in Economic and Risk Analytics for Public Policies (VERA) Ca' Foscari University of Venice organizes the course for PhD students in Network Econometrics. The aim of the course is to provide the fundamentals of the econometrics network with particular reference to the Network mapping and visualisation, the Network Extraction Methods, Multi-layer Network Models and their applications to finance. The tutorials will develop applications to stocks, interest rates and commodities markets and to contagion analysis. Modelling of financial and commercial trade networks will be considered as well.

Panel Data Econometrics: Theory and Applications

Bertinoro/ONLINE, July 12-17

Coordinator: Maria Elena Bontempi, University of Bologna.

Lecturers: Maria Elena Bontempi, University of Bologna; Roberto Golinelli, University of Bologna; Irene Mammi, University of Venezia Ca' Foscari.

- 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.

**An Introduction to Machine Learning and Text Mining
for economists using Stata, Python and R**

ONLINE, July 26-30

Coordinator: Juri Marcucci, Bank of Italy.

Lecturers: Giovanni Cerulli (IRCrES-CNR, Italy), Carlo Drago (Cusano University).

Tutorials: Giuliano Resce (University of Molise), Antonio Zinilli (IRCrES-CNR).

Machine Learning (ML) is a relatively new approach to data analytics, which places itself at the intersection between statistics, computer science, and artificial intelligence. The primary objective of ML is turning information into knowledge and value by “letting the data speak”. To this purpose, ML limits prior assumptions on data structure, and relies on a model-free philosophy supporting algorithm development, computational procedures, and graphical inspection more than tight assumptions, algebraic development, and analytical solutions. Computationally unfeasible a few years ago, ML is a product of the computer’s era, of today machines’ computing power and ability to learn, of hardware development, and of continuous software upgrading.

This course is a primer to ML techniques for economists and social scientists using three popular software, i.e. Stata, Python, and R. These software platforms own many built-in packages to run easily ML algorithms. This course aims at making participants familiar with (and knowledgeable of) the potential of these packages to draw knowledge and value from raw, large, and possibly noisy data. The teaching approach will be mainly based on the graphical language and intuition rather than on algebra. The training will make use of instructional as well as real-world examples, and will evenly balance theory and practical sessions. Relatedly, the course will also offer a one-day training on recent advances of Text Mining and Sentiment Analysis, covering useful methodologies for quantitatively analyzing texts, discovering significant patterns, and identifying useful information in textual data. After the course, participants are expected to have an improved understanding of the potential to perform ML and text mining, thus becoming able to master research tasks including, among others, factor-importance detection, signal-from-noise extraction, correct model specification, and model-free classification, both from a data-mining and a predictive perspective.

Bayesian Methods in Economics and Finance

ONLINE, August 30-September 3

Coordinator: Gaetano Carmeci, University of Trieste.

Lecturers: Gaetano Carmeci, University of Trieste; Roberto Casarin, University of Venice Ca’ Foscari; Matteo Ciccarelli, European Central Bank, DG Economics; Federico Bassetti, Politecnico di Milano.

- The Italian Econometric Society (SIeE) in collaboration with the Venice centre in Economic and Risk Analytics for Public Policies (VERA) Ca’ Foscari University of Venice organizes the course for PhD students in Bayesian

Methods in Economics and Finance. The course is an introduction on Bayesian Inference, starting from first principles and covering topics of interest for applied econometricians in economics and finance. The course is addressed to students without previous knowledge of Bayesian Econometrics. The methods introduced in the lectures will be illustrated with hands-on applications in MATLAB based on reasoned statistical and economic examples.

Side WEEE 2021

Applications are now open to the 9th edition of the Workshop for PhD students in Econometrics and Empirical Economics (WEEE). For more information, please visit <http://www.side-ia.it/events/workshops>.

Deadline for application is approaching: send your application by May 20, 2021.

Should Covid-19 continue to challenge our ability to run our programs in person, the workshop will be organized online.

Workshop for PhD students in Econometrics and Empirical Economics

Bertinoro (FC), September 2-3

The Italian Econometric Association (SIDE-IEA), in collaboration with the Bank of Italy, organizes the 9th 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.

3rd Italian Workshop of Econometrics and Empirical Economics (IWEEE 2022)

High-dimensional and Multivariate Econometrics: Theory and Practice

Rimini Campus - University of Bologna

20-21 January 2022

The 3rd Italian Workshop of Econometrics and Empirical Economics (IWEEE 2022) 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:

Serena Ng (Columbia University)

Alexey Onatskiy (University of Cambridge)

Chair of Program Committee: Matteo Barigozzi (University of Bologna)

Local Organizing Committee: Luca Fanelli, Giuseppe Cavaliere, Giovanni Angelini

For more information, please visit: <https://www.side-iaa.it/events/conferences/3rd-italian-workshop-econometrics-and-empirical-economics-high-dimensional-and>

ICEEE 2023 at the University of Cagliari

Side is pleased to announce the Tenth Italian Congress of Econometrics and Empirical Economics (ICEEE 2023) will take place at Aresu Campus, via San Giorgio 12, in Cagliari, Italy.

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.

Job Opportunities

RTD-B in Statistics, Econometrics & Machine Learning

IMT Lucca

The **IMT School for Advanced Studies Lucca** has opened an international scouting to collect expressions of interest in sectors deemed strategic for the development of the School's research areas and doctoral programs, including Statistics, Econometrics & Machine Learning.

Ideal candidates should have a track record of internationally recognized research in statistics, econometrics, or machine learning together with a strong background in economics. The School looking for outstanding candidates with an excellent track record of applying advanced statistical methods to analyze economic systems. The position is part of the School's initiative to broaden its activities in data science, to develop applications in different domains and to foster its interdisciplinary development.

For more information, please visit:

<http://www.imtlucca.it/en/the-imt-school/job-opportunities/academic-positions/international-scouting>

Deadline for applications: July 16, 2021

Selection for research collaboration at Cattolica University

Selection procedure to assign 14 research collaboration grants at Università Cattolica del Sacro Cuore, including econometrics.

Deadline: June 9, 2021

For more information, please visit: <https://progetti.unicatt.it/progetti-ateneo-milano-brescia-piacenza-e-cremona-assegni-di-ricerca-legge-240-2010-art-22#content>

New Side Members

We welcome the following new members of our society: Nabila Abid, Margherita Agnoletto, Arianna Aimar, Ameerah Alsumluq, Dilan Aydin Yakut, Rigers Behluli, Davide Bernardini, Filippo Berti Mecocci, Sara Boni, Fatima Bouhsis, Tancredi Buscemi, Fabio Busicchia, Vieri Calogero, Chiara Campana, Samuele Cappelli, Claudio Casellato, Elisa Castagno, Costanza Catalano, Alessandro Celani, Kimberly Celestiano, Hoi-Wa (Anthony) Cheng, Eleni Chroni, Simone Cifolelli, Marika Cioffi, Chiara Colamartino, Francesca Collevocchio, Gaetano Francesco Coppeta, Alberto Corsini, Luca D'Amico, Sharada Davidson, Francesco D'Ercole, Simone Di Leo, Daniele Di Simone, Anna Rita Dipierro, Grazia Errichiello, Alessio Figoli, Beatrice Foroni, Francesco Frangiamore, Francesco Franz, Giuliana Freschi, Rossana Fulgenzi, Ogtay Gahramanov, Fabiana Gallo, Haozhang Gan, Alessandro Gardelli, Giulia Giammarco, Antonio Granese, Elena Grinza, Serena Ionta, Chengzhang Kan, Haris Karagiannakis, Wonlope Khumpradith, Georgios Kontogeorgos, Benedetta Lamboglia, Margherita Lanini, Raffaele Lenzi, Ferdinand Loessl, Giulia Malevolti, Paolo Martina, Antonio Martuscelli, Alberto Massacci, Konstantinos Mavrigiannakis, Laura Mazzarino, Nicola Nones, Federica Nuzzo, Paolo Onorati, Fabio Pappalardo, Filippo Perazzoli, Antonio Peruzzi Peruzzi, Federica Petruccelli, Kwan Phetsawang, Giovanna Piracci, Annalivia Polselli, Myriam Portaluri, Sara Preti, Pasquale Recchia, Giacomo Romanini, Jessica Rossi, Ivan Russo, Edoardo Santoni, Rossana Scebba, Agnese Sechi, Sugara Seneviratne, Renan Serenini, Giulia Slater, Samuele Guido Sozzani, Alice Stiletto, Margherita Tambussi, Marco Tomasi, Lorenzo Tonni, Luca Torresani, Luigi Tredicine, Andrea Trovato, Claudia Udrouiu, Pierluigi Vallarino.

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The videos of the **Side webinars** are available on the YouTube channel

<https://www.youtube.com/channel/UCCidL6wT8cHSZMO9Syqzlxw>

See also: <https://www.side-iea.it/webinars>