

---

## Summary

- Events for SIdE members
    - IWEEE 2022 & ICEEE 2023
    - SIdE Activities 2021
  - Job Opportunities
  - New SIdE Members
-

# Events for SIdE members

## 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 analyzing high- or multi-dimensional datasets; it aims at bringing together econometricians, economists and statisticians to communicate and discuss the current developments in all fields of econometrics. The conference organizers welcome submissions of both empirical and theoretical research.

The Local Program Committee is organizing the IWEEE 2022 Workshop *in-person*. Online participation will also be possible for those who will be unable to join us in Rimini.

*Keynote speakers:*

Serena Ng (Columbia University)

Alexey Onatskiy (University of Cambridge)

*Program Committee:* Matteo Barigozzi (University of Bologna, chair), Majid Al-Sadoon (Durham University), Christiane Baumeister (University of Notre-Dame), Christian Brownlees (University Pompeu Fabra, Barcelona), Giuseppe Cavaliere (University of Bologna), Haeran Cho (University of Bristol), Laura Coroneo (University of York), Valentina Corradi (University of Surrey), Laura Liu (Indiana University), Alessandra Luati (University of Bologna), Esther Ruiz (University Carlos III, Madrid), Lorenzo Trapani (University of Nottingham), Michael Wolf (University of Zurich), Jean-Michel Zakoian (ENSAE-CREST).

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

For more information, please visit: <https://www.side-iea.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.

## SIdE Activities 2021

Because of the second year of pandemic, the postgraduate courses and the Summer School of 2021 were again delivered both in presence and/or online, depending on the preferences of the participants. Besides the 2021 edition of the Summer School, two brand-new courses were added this year to the list of SIDE postgraduate courses: “Networks Econometrics” and “An Introduction to Machine Learning and Text Mining for economists”, details below. Based on the 2020 experience, SIDE successfully delivered synchronous courses in presence and online to **252** participants (against 143 in 2020) of which **62** in presence and **190** online (respectively 24 and 119 in 2020). Participants were coming from universities and research institutes of different countries all over the world. From the end-course surveys a general satisfaction of SIDE mixed lecturing emerged.

Details of the 2021 postgraduate courses sorted by number of participants are:

[Panel Data Econometrics: theory and applications](#) (Coordinator Maria Elena Bontempi)

12 - 17 July 2021

Total number of participants **51**, of which 22 in presence (@CEUB centre in Bertinoro) and 29 online

[Networks Econometrics](#) (Coordinator Roberto Casarin)

28 June - 3 July 2021

Total number of participants **39**, only online

[An Introduction to Machine Learning and Text Mining for economists](#) (Coordinator Juri Marcucci)

26 - 30 July 2021

Total number of participants **39**, only online

[Bayesian Multivariate Models and Forecasting in Economics and Finance](#) (Coordinator Gaetano Carmeci)

30 August - 3 September 2021

Total number of participants **38**, only online

[Introductory Econometrics](#) (Coordinator Giorgio Calzolari)

5 - 10 July 2021

Total number of participants **33**, of which 11 in presence (@CEUB centre in Bertinoro) and 22 online

[Financial Time Series and High Frequency Econometrics](#) (Coordinators Alessandra Amendola and Giuseppe Storti)

14-19 June 2021

Total number of participants **12**, only online

Finally, other two SIDE classical events occurred:

The 2021 Summer School of Econometrics was delivered in Bertinoro from 19 to 24 July:

[Score-Based Approaches to Econometric Modeling with Applications](#)

Lecturers: Peter R. Hansen and Siem Jan Koopman.

Coordinator: Francesco Ravazzolo.

Total number of participants **24**, of which 17 in presence and 7 online

[Workshop for PhD students in Econometrics and Empirical Economics](#) (Coordinator Emanuele Bacchiocchi)

2-3 September 2021

Total number of participants **16**, of which 12 in presence (@CEUB centre in Bertinoro) and 4 online

### ***Summer School: Score-Based Approaches to Econometric Modeling with Applications***

The 35th Edition of the summer school organized by the Italian Econometric Association (SIdE) has been successfully run in Bertinoro (FC) at Centro Residenziale Universitario di Bertinoro in hybrid form from 19 to 24 July 2021. The summer school with title “Score-Based Approaches to Econometric Modeling with Applications” had 24 students, of which 17 in presence. After a long period of restrictions and lockdowns related to the COVID pandemic, that have also caused the cancellation of 2020 summer school, students and teachers have spent together a fruitful week by learning new concepts and exchanging ideas, including two small workshops where students could present their research ideas. A special thank from all the society to the two teachers, prof. Peter Reinard Hansen, who travelled from US to be in presence, and prof. Siem Jan Koopman (online) for their excellent material, for the enthusiasm during the course and for sharing the society optimism to organize an in-presence event when the pandemic was still in the acute phase.

### ***Workshop for PhD students in econometrics and empirical economics***

The ninth edition of the Workshop in Econometrics and Empirical Economics (WEEE), organized by the SIdE in collaboration with the Bank of Italy, took place in Bertinoro on 2-3 September 2021. The workshop is dedicated to PhD students approaching the job market who want to present and share their papers with mates and senior economists/econometricians. As for the previous editions, the committee selected 15 papers (among a total of 45 applications received) that have been presented during the two days of the workshop. Each paper was assigned to a senior discussant who, either in presence or remotely connected, provided comments and suggestions on how to improve and present the contents to reach suitable standards for publication on international journals. In line with previous editions, we received applications from students coming from different countries in the world and attending prestigious PhD.

### **SIdE Webinars**

The SIdE YouTube channel hosted the following webinars:

- Valentina Corradi: Conditional Quantile Coverage: an Application to Growth-at-Risk
- Valentino Dardanoni: Mixture Choice Data: Revealing Preferences and Cognition
- Francesco Bartolucci: A Bayesian Multinomial model for repeated contingency tables with observed margins
- Tommaso Proietti: Peaks, Gaps, and Time Reversibility of Economic Time Series
- Luca Fanelli: An identification strategy for proxy-SVARs with weak proxies
- Enrico Rettore: On the perils of Normalizing-and-Pooling in RD designs
- Giuseppe Cavaliere: A Helicopter Tour of Random Limit Bootstrap Measures
- Franco Peracchi: Estimating the prevalence of the COVID-19 infection, with an application to Italy

The videos of the webinars are available at <https://www.youtube.com/channel/UCCidL6wT8cHSZMO9Syqzlxw>

# Job Opportunities

## RTD-B in Econometrics (SECS-P05)

University of Catania

The University of Catania (Department of Economics and Business) has opened position for RTD-B in Econometrics (SSD: SECS-P05; SC: 13/A5).

For more information, please visit: <https://www.unict.it/content/bando-docenti-e-ricercatori?k=2277>

*Deadline for applications:* December 23, 2021 (at 12:00)

## PreDoc Scientist (738/21) and Early Stage Researcher (OeNB\_MW/21)

Klagenfurt

The **University of Klagenfurt** is pleased to announce the following open positions at the **Department of Economics, Quantitative Economics Division** (QED, Head: Prof. Martin Wagner), at the Faculty of Management and Economics, to commence at the earliest opportunity:

- **PreDoc Scientist (in German: Universitätsassistent\*in) (Doctoral Candidate):** the position comprises the following tasks and responsibilities: (i) independent research resulting in a doctoral thesis in economics, econometrics or quantitative economics; (ii) cooperation and support in research and teaching activities both in German and in English, support in organisational and administrative duties of the department; (iii) supervision of students; (iv) participation in university committees, in university self-governance and in public relations activities of the department. Candidates with a completed Diploma or Master's studies with excellent performance in economics or a related field (e.g. statistics, mathematics, econometrics or similar) and excellent knowledge in data analysis, econometrics and/or statistics are invited to submit their application (all genders welcome). For additional information, please visit: <https://www.aau.at/en/blog/job-application-predoc-scientist-at-the-department-of-economics/>.
- **Early Stage Researcher (Pre-Doc position or Post-Doc Position)** with the project funded by the Austrian National Bank is entitled "Instability and Nonlinearity of Long-Run Money Demand: Econometric Theory and Empirical Analysis". The candidate will be responsible for conducting research as defined in the project description, optionally resulting in a doctoral thesis in economics, econometrics or quantitative economics. Candidates with a completed Diploma or Master's studies (for the pre-doc position) or completed Doctoral studies (for the post-doc position) with excellent performance in economics or a related field (e.g. statistics, mathematics, econometrics or similar) and excellent knowledge in data analysis, econometrics and/or statistics are invited to apply. For further information, please visit: <https://www.aau.at/en/blog/job-advertisement-early-stage-researcher-pre-doc-position-doctoral-candidate-or-post-doc-position-2/>.

See <https://www.aau.at/en/economics/>

*Deadline for application:* January 26, 2022.

## New Side Members

*We welcome the following new members of our society:* Daniel Felix Ahelegbey, Anastasia Allayioti, Gianni Amisano, Maximilian Boeck, Haeran Cho, Michele Costola, Catherine Doz, Chen Huang, Fulvia Marotta, Mario Martinoli, Elisabetta Mirto, Emanuela Raffinetti, Silvia Sarpietro, Valerio Sullo, Daniele Valenti, Paolo Zaffaroni.

**Follow us on**

**Facebook:** <https://www.facebook.com/sideiea/>

**Twitter:** [https://twitter.com/SIdE\\_IEA/](https://twitter.com/SIdE_IEA/)

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

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

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