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# Events for Side members

## Side WEEE 2022

Applications are now open to the 10th edition of the Workshop for PhD students in Econometrics and Empirical Economics (WEEE). For more information, please visit <https://www.side-iaa.it/events/courses/10th-side-workshop-phd-students-econometrics-and-empirical-economics-weee-2022>.

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

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### Workshop for PhD students in Econometrics and Empirical Economics

Bertinoro (FC), September 1-2

The Italian Econometric Association (SIDE-IEA), in collaboration with the Bank of Italy, organizes the 10th 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.

*Deadline for submission is May 25, 2022.*

## Side Postgraduate Courses 2022

The 33rd edition of the Side Postgraduate Courses has been approved. Applications are now open, deadline May 10. For more information, please visit [www.side-iaa.it/events/postgraduate-courses](http://www.side-iaa.it/events/postgraduate-courses).

*All courses will be delivered in hybrid mode. Besides online, the courses will also be delivered in presence if the conditions of the ongoing COVID 19 pandemic allow it. Participants may express their preference upon acceptance.*

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### Introductory Econometrics

Bertinoro (FC), June 6-11

*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

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well as limited-information methods will be taken into account. Practical applications will be discussed using the free software package Gretl.

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### **Network Econometrics**

Venice, June 27-July 1

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*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.

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### **Financial Time Series and High Frequency Econometrics**

Bertinoro (FC), July 4-9

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*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.

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### **Panel Data Econometrics: Theory and Applications**

Bertinoro (FC), July 25-30

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*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

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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.

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**Advanced Bayesian Econometrics: Bayesian Multivariate Models and Forecasting in Economics and Finance**

Venice, August 29-September 2

*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 course is advanced and covers state-of-the-art techniques and recent developments in Bayesian Multivariate Models, for structural analysis and forecasting, nonparametric methods and forecast combinations with a broad range of applications in economics and finance. The methods introduced in the lectures will be illustrated with hands-on applications in MATLAB.

## SIde Summer Schools 2022

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**Textual analysis and machine learning with applications to economics and finance**

Perugia, July 11-17

The objective of the course is to study how we can use the millions of textual contents published on the Internet and social media every day to improve our understanding of various economic and financial phenomena. After an introduction to the Python programming language, specific sessions will be devoted to: understanding how it is possible to extract online content via the use of existing APIs or the implementation of web scraping tools; analysis of text using Natural Language Processing (NLP) methods for sentiment analysis; introduction to the unsupervised methods of textual analysis with a particular focus on topic modelling methods; advanced methods of textual analysis to open the field of possibilities by introducing different methods of machine learning, word embedding and data structuring.

*Director:* Juri Marcucci, Bank of Italy.

*Lecturers:* Thomas Renault (University Paris 1 Panthéon-Sorbonne, France); Matthieu Picault (University of Orléans, and Laboratoire d'Économie d'Orléans, France).

*The course is conditional to the recruitment of a minimum of 15 participants in presence. The maximum number of allowed participants in presence is 30.*

For more information, please visit:

<https://www.side-iea.it/events/courses/textual-analysis-and-machine-learning-applications-economics-and-finance-2022>

The summer school offers a selective introduction to program evaluation methods in econometrics. The focus will be mostly on methodological developments, but applications will also be discussed as necessary. It would be ideal if participants had elementary working knowledge of statistics and econometrics at the master level, but the lectures will be self-contained. Topics covered include causal inference, linear regression methods, semi-/non-parametric regression methods, and regression discontinuity designs.

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

*Lecturers:* Matias D. Cattaneo (Department of Operations Research and Financial Engineering Princeton University, USA); Michael Jansson (Department of Economics UC-Berkeley, USA & CREATES, DK)

*The course is conditional to the recruitment of a minimum of 15 participants in presence. The maximum number of allowed participants in presence is 30. If the conditions of the ongoing COVID 19 pandemic do not allow an in-presence event, the course will be cancelled.*

For more information, please visit:

<https://www.side-iaa.it/events/courses/program-evaluation-methods-econometrics-2022>

**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 to one of the two summer schools. 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 30, 2022. All in presence participants will be requested to express their interest for the grant and, if appropriate, integrate their curriculum.*

*The SIdE Commission will evaluate the CVs submitted and will inform the winners by June 15, 2022.*

## News from IWEEE 2022

On January 20-21, 2022, the Third Italian Workshop of Econometrics and Empirical Economics (IWEEE-2022) was held at the Rimini Campus of the University of Bologna. The workshop was promoted by SIdE (Italian Econometrics Association) and organized under the supervision of a program committee (chaired by Matteo Barigozzi, University of Bologna) and a local organizing committee composed by Luca Fanelli, Giovanni Angelini and Giuseppe Cavaliere (University of Bologna).

This year the topic of the workshop was “High-dimensional and Multivariate Econometrics: Theory and Practice”. The workshop was articulated in 48 oral presentations in parallel sessions, two poster sessions with a total of 10 papers, and two plenary sessions:

- Alexei Onatski (University of Cambridge): Uniform Asymptotics for Strong and Weak Factors.
- Serena Ng (Columbia University): Time Series Estimation of the Dynamic Effects of Disaster Type Shocks.

The speakers gave two very interesting presentations, stimulating a great interest among and many questions from the audience. Onatski's talk was one of the 2022 Econometric Theory Lectures.

The oral presentations were selected by the program committee from 100 submissions.

These presentations focused several different themes of multivariate econometrics with emphasis both on methodological and applied aspects. The sessions themes were: Energy (sponsored by SGR), Networks, Econometric theory, Vector Autoregressions, Financial Econometrics, Non-linear time series, Filtering, Statistical learning in microeconomics, Factor models, Unit roots, Macroeconometrics, Bayesian inference.

About half of the presentations were in presence while the others were given online due to the still critical Covid related situation at the time. All participants in presence had to comply with the safety restrictions imposed by the Covid protocol but nevertheless their number was about 60, a success, and many were at their first in presence workshop after two years, the previous one having been IWEEE-2020.

The workshop organizers thank the sponsorship of Econometric Theory, Journal of Applied Econometrics, The Society for Nonlinear Dynamics and Econometrics, the Department of Economics at the University of Bologna, SGR.

## ICEEE 2023 at the University of Cagliari

SIde is pleased to announce the Tenth Italian Congress of Econometrics and Empirical Economics (ICEEE 2023) which 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

### Tenure Track Assistant Professor (RTD-B) – Econometrics

University of Pavia

The Department of Economics and Management (DEM) at the University of Pavia invites expressions of interest for a Senior (Tenure-Track) Assistant Professorship in Econometrics (SSD SECS-P05).

The position (called RTD-B by the Italian university system) is for three years. Subject to evaluations, it might be converted in a tenured Associate Professorship at the end of the third year. Applicants for this position must have at least three years of experience after PhD graduation, and an already established research record including (top) publications in international journals in the areas of Econometrics, Finance and Statistics & Probability. There are no restrictions regarding the nationality of the applicants, but knowledge of Italian is compulsory.

The candidate must have scientific production and solid experience in financial econometrics and/or time-series econometrics. The position will strengthen one of the research area of the DEM.

The ideal candidate is a scholar with a solid research background in econometrics at the international level, with clear evidence of the results achieved so far and future perspectives. A specific experience in teaching at the postgraduate (master and doctorate) level will be considered as a plus.

DEM is devoted to promote high-quality research, seminars and conference activities, with the aim of contributing to the national and international policy debate.

Expressions of interest should be received by *April 30, 2022*. They should include a CV, and sent to [direttore.dem@unipv.it](mailto:direttore.dem@unipv.it)

**Project-funded Researcher position (PreDoc or PostDoc)**

**Klagenfurt University**

The University of Klagenfurt is pleased to announce 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:

	Pre-Doc	Post-Doc
Level of employment	75%	100%
Gross minimum salary	31,200.40 EUR p.a.	55,243.00 EUR p.a.
Classification as per collective agreement	B1	B1 lit. b
Limited to	3.5 years (42 months)	2 years (24 months)
Application deadline	applications will be reviewed on an on-going basis until the position is filled	
Reference code	OeNB_MW_pre/21	OeNB_MW_post/21

*Tasks and Responsibilities:*

The Quantitative Economics research group at the Department of Economics has a clear focus on high-quality research and is active in a variety of topics in economics, econometrics and quantitative economics. 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. The project funded by the Austrian National Bank is entitled "Instability and Nonlinearity of Long-Run Money Demand: Econometric Theory and Empirical Analysis". For more details contact Prof. Martin Wagner ([martin.wagner@aau.at](mailto:martin.wagner@aau.at)).

*Prerequisites for the appointment:*

- 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) at a domestic or foreign higher education institution
- excellent knowledge in data analysis, econometrics and/or statistics

*Additional desired qualifications:* first experiences in academic research; of particular importance for Post-Doctoral candidates; first experiences in quantitative economics or similar fields; of particular importance for Post-Doctoral candidates; dedication to research in economics, econometrics or quantitative economics, preferably documented by first research results in, e.g., the master or doctoral thesis or first (peer-reviewed) publications (as applicable); interest in academic career in economics, econometrics or quantitative economics; willingness to participate in research, and possibly teaching and administrative tasks; interest in working in a highly productive work environment, strong performance orientation and commitment, organizational skills; very good knowledge of German (level C1-C2); very good knowledge of English (level C1-C2); good software and programming skills, e.g. Matlab, R, EViews or similar.

*The application:*

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If you are interested in this position, please apply in German or English providing the usual documents:

- Letter of application
- Curriculum vitae
- Proof of all completed higher education programmes (certificates, supplements, if applicable)
- Other documentary evidence that may be relevant to this announcement (see Prerequisites and desired qualifications) - proof that they meet the required qualifications must be furnished three weeks prior to the actual starting date at the latest.

Send your application by email to [vw12@aau.at](mailto:vw12@aau.at).

For further information on this specific vacancy, please contact Prof. Martin Wagner ([martin.wagner@aau.at](mailto:martin.wagner@aau.at)) or Christina Kopetzky ([vw12@aau.at](mailto:vw12@aau.at)).

## Workshops & Conferences

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### Conference: The future of economic forecasting (and nowcasting)

May 11

In light of the numerous structural changes that the global economy is undergoing following the outbreak of the pandemic and more recently with the surge of geopolitical tensions, and going forward with the constraints imposed by the green transition, on May 11 Prometeia Associazione is hosting a one-day conference on the future of economic forecasting.

The topics covered include the use of data with large structural breaks, new data, the importance of accounting for sectoral heterogeneity and the energy sector, climate shocks and new methodologies.

The conference is organized by Giuseppe Cavaliere (University of Bologna) and Lorenzo Forni (Prometeia Associazione and University of Padua).

For more information, please visit: [https://prometeia.emailsp.com/f/rnl.aspx/?lfi=p\\_wvt2&x=pv&.ek=pwydf-ttp\\_y&.70c=&x=pv&fd&aqa68fde&&x=pp&wxgef&x=pv&&g&0729adz.5j=ptsurNCLM](https://prometeia.emailsp.com/f/rnl.aspx/?lfi=p_wvt2&x=pv&.ek=pwydf-ttp_y&.70c=&x=pv&fd&aqa68fde&&x=pp&wxgef&x=pv&&g&0729adz.5j=ptsurNCLM)

You can register here: <https://lnkd.in/gagqS8ew>

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### Padova Macro Talks

May 26-27

The 2022 edition of the Padova Macro Talk, which will take place on May 26-27, will gather leading scholars in the field of macroeconomics to generate a discussion on policy-relevant macroeconomics issues. The workshop will feature investigations on the macroeconomic impact of fiscal, monetary, and financial shocks at a domestic and global level. Methodological innovations, as well as applications involving state-of-the-art techniques, will also be part of this exciting program: <https://economia.unipd.it/en/padova-macro-talks-2022-edition>

*Keynote speakers:* Vincent Sterk (University College London), Hilde C. Bjornland (BI Norwegian Business School), Florin Bilbiie (University of Cambridge and University of Lausanne).



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Colleagues interested in attending the event are kindly requested to contact Efrem Castelnuovo by May 19 via email at [efrem.castelnuovo@unipd.it](mailto:efrem.castelnuovo@unipd.it).

## Call for papers

### **Special Issue on BAYESIAN INFERENCE in honour of Herman van Dijk Studies in Nonlinear Dynamics and Econometrics**

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We are inviting submissions for a special issue of the journal *Studies in Nonlinear Dynamics and Econometrics* in BAYESIAN INFERENCE, honoring the contributions of Herman K. van Dijk to the field of Bayesian econometrics/statistics, spanning almost 50 years. We will consider papers in all aspects of Bayesian inference, including but not limited to:

- Macroeconometrics and time series (VARs/DSGEs, forecasting etc)
- Microeconometrics (panel data, causal inference, discrete choice etc)
- Financial Econometrics (factor models, return forecasting, covariance matrix estimation etc)
- Computation (MCMC, Hamiltonian Monte Carlo, Variational Bayes etc)
- Big data and statistical machine learning

The aim of this special issue is to illustrate and showcase recent advances relevant to Bayesian inference. Authors who are uncertain about the suitability of their papers should contact the editors. All submissions must contain original unpublished work that is not being considered for publication elsewhere.

Submissions will be refereed according to standard procedures for *Studies in Nonlinear Dynamics and Econometrics*.

Information about the journal can be found at <http://mc.manuscriptcentral.com/dgsnde>.

The deadline for submissions is 30 November 2022. However, papers can be submitted at any time and once they are received, they will enter the editorial system immediately.

Papers for the special issue should be submitted using the following link <https://mc.manuscriptcentral.com/dgsnde>

In the system, please choose the special issue on “Herman”.

The special issue Guest Editors: Gary Koop (University of Strathclyde), Dimitris Korobilis (University of Glasgow), Francesco Ravazzolo (BI Norwegian Business School, Free University of Bozen-Bolzano).

See: [https://sndeecon.org/filer/dokumentarkiv/06032022\\_call\\_for\\_papers\\_journalsnde.pdf](https://sndeecon.org/filer/dokumentarkiv/06032022_call_for_papers_journalsnde.pdf)

## Prize for a PhD thesis

### **Prize for a PhD thesis in memory of Andrea Vaona**

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The call for the award of n. 1 prize for PhD thesis in memory of Prof. Andrea Vaona, brilliant scholar, prematurely deceased has been published. The prize amounts to € 2.500,00, and it is financed by the family Vaona, the Department of Economics and Management at the University of Trento, and by the Department of Economics at the University of Verona.

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Researchers who have defended a doctoral thesis in economics at an Italian University in the period between 01/01/2020 and 31/12/2021 may apply.

Preference will be given to theses studying topics related to the research of Prof. Andrea Vaona (spatial econometrics, applied macroeconomics, regional economics, labor economics, energy).

For more information, please visit: <https://bit.ly/3Lx4toX>

*Deadline for application:* 31/05/2022 (CET, 1:00pm).

## Call for application: Master studies

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### Tor Vergata MSc in Economics

Please bring the Tor Vergata MSc in Economics program to the attention of your most talented and motivated students. Some highlights of our program:

*Program Structure:* a two-year excellence-track program offering advanced classes covering a broad spectrum of theoretical (Microeconomics, Macroeconomics), methodological (Mathematics, Statistics, Econometrics, Machine Learning) and applied topics (e.g., Public Economics, Labor Economics, Law and Economics). In addition, our students are trained to acquire a solid knowledge of Stata, Matlab, R and Python. Last but not least, our students may choose among a broad range of elective courses and obtain practical research experience through a curricular internship.

*Faculty and mentoring:* An international and research-oriented faculty, where students benefit from the mentorship of professors and the dedicated support offered by our staff throughout the duration of their studies at Tor Vergata.

*Dual Degree:* Dual Degree programs with the University of Gothenburg and the University of Konstanz.

*Placement:* 50% of our graduates enroll in PhD programs, 50% find employment at Institutions and in the Private Sector.

For more information, please visit: <https://economia.uniroma2.it/master-science/economics>

The 2022/2023 call for applications may be viewed at

<https://economia.uniroma2.it/master-science/economics/admissions/>.

For any inquiry, please contact the Program Assistant ([m\\_sc\\_economics@economia.uniroma2.it](mailto:m_sc_economics@economia.uniroma2.it)).

## New Side Members

*We welcome the following new members of our society:* Elsa Amaddeo, Federico Aresu, Samuele Bibi, Mattia Bricolo, Elisa Chioatto, Maria Grazia Cito, Stefano D'Angelo, Anja Duranovic, Gianni Filograsso, Thi Khanh Linh Ha, Fiona Hoellmann, Madeleine Kristin Hovland, Yeong Jae Kim, Alex Laimer, Giacomo Roberto Lupi, Maria Manera, Omar

Mazzucchelli, Matteo Merlo, Edoardo Nesi, Nguyen Ngoc Truong, Daniele Raffo, Melania Riefolo, Anna Romagno, Eleonora Rubichi, Nadia Shakoor, Marco Tedeschi, Daniel Voelkening, Qing Wang.

**Follow us on**

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

**Twitter:** <https://twitter.com/SIdE IEA/>

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

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

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