

## Newsletter n. 03/2022

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#### **Events for SIdE members**

#### **ICEEE 2023**

#### University of Cagliari, 26-28 May 2023

#### **Call for papers**

SIdE – Italian Econometric Association – is pleased to announce the tenth edition of the Italian Congress of Econometrics and Empirical Economics (ICEEE) which will take place May 26-28, 2023 at CRENOS (Centro Ricerche Economiche Nord Sud) and Dipartimento di Scienze Economiche e Aziendali, University of Cagliari.

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.

#### *Invited speakers:*

- Marc Hallin (Université Libre de Bruxelles)
- Anna Simoni (CREST, CNRS, Ecole Polytechnique, ENSAE)
- Lucio Sarno (Cambridge Judge Business School)

#### Submission of papers:

Papers can be submitted from July 10, 2022 (with a limit of one paper per submitter) at https://easychair.org/conferences/?conf=iceee20230.

The deadline for submissions is December 20, 2022 (midnight). The decision notification date is February 1st, 2023.

#### **Program Committee**

Lorenzo Trapani (School of Economics, University of Nottingham UK - Chair), Silvia Balia (University of Cagliari), Matteo Barigozzi (University of Bologna), Erich Battistin (University of Maryland), Monica Billio (University Ca' Foscari Venezia), Federico Carlini (LUISS Guido Carli, Roma), Alessandro Casini (University of Roma Tor Vergata), Giuseppe Cavaliere (University of Bologna), Valentina Corradi (University of Surrey), Gianluca Cubadda (University of Roma Tor Vergata), Francesca Di Iorio (University of Napoli Federico II), Stefano Fachin (University of Roma La Sapienza), Luca Fanelli (University of Bologna), Christian Francq (ENSAE-CREST), Elia Lapenta (ENSAE-CREST), Alessandra Luati (University of Bologna), Riccardo "Jack" Lucchetti (Università Politecnica delle Marche), Daniele Massacci (King's College London), Camilla Mastromarco (Universita' della Calabria), Elisa Ossola (University of Milano Bicocca), Alessia Paccagnini (University College Dublin), Michele Piffer (King's College London), Francesco Ravazzolo (Free University of Bozen-Bolzano and BI Norwegian Business School), Roberto Reno' (University of Verona), Enrico Rettore (University of Padova), Eduardo Rossi (University of Pavia), Vassilis Sarafidis (BI Norwegian Business School), Silvia Sarpietro (University of Bologna), Enrique Sentana (CEMFI, Madrid), Ovidijus Stauskas (BI Norwegian Business School), Joakim Westerlund (Lund University), Jean-Michel Zakoian (ENSAE-CREST).

#### Local Organizing Committee

Emanuela Marrocu (Chair), Claudio Deiana, Ludovica Giua, Marco Nieddu and Giovanni Sulis (University of Cagliari)

#### Prizes:

One prize of 2500 EUR for the best conference papers written by young scientists in Macroeconometrics or Financial Econometrics (Carlo Giannini Prize, offered by SIdE and Bank of Italy).

One prize of 2500 EUR for the best conference papers written by young scientists in Theoretical or Applied Microeconometrics (Labour Prize, offered by LABOUR: Review of Labour Economics and Industrial Relations).

For eligibility to both prizes, all authors of a paper must be no more than 4 years past the PhD defense

Sponsors:





#### News from SIdE Postgraduate Courses, Summer Schools and WEEE 2022

In the summer 2022, the gradual return to normality has started. However, SIDE decided that, depending on the preferences of the participants, the postgraduate courses and the summer schools could continued to be both in presence and online. This year we had two-weeks of summer schools (details below).

Comparing to previous (pandemic) years, SIDE successfully delivered synchronous courses in presence and online to **259** participants (against 252 in 2021 and 143 in 2020) of which **146** in presence (against 62 in 2021 and 24 in 2020) and **113** online (against 190 in 2021 and 119 in 2020). Despite a small increase in the total number of participants, those in presence increased by more than 100%. Participants were coming from universities and research institutes of different countries all over the world. From the end-course surveys, a general high satisfaction of SIDE mixed lecturing emerged.

Details of the five postgraduate courses of 2022 sorted by number of participants are:

<u>Panel Data Econometrics: theory and applications</u> (Coordinator Maria Elena Bontempi)

25 - 30 July 2022

Total number of participants 55, of which 27 in presence (@CEUB centre in Bertinoro) and 28 online

<u>Introductory Econometrics</u> (Coordinator Giorgio Calzolari)

6 - 11 June 2022

Total number of participants 30, of which 18 in presence (@CEUB centre in Bertinoro) and 12 online

<u>Advanced Bayesian Econometrics: Bayesian Multivariate Models and Forecasting in Economics</u> (Coordinator Gaetano Carmeci)

29 August - 2 September 2022

Total number of participants 29, of which 17 in presence (@Ca' Foscari University, Venice) and 12 online

<u>Financial Time Series and High Frequency Econometrics</u> (Coordinators Alessandra Amendola and Giuseppe Storti) 4 - 9 July 2022

Total number of participants 29, of which 11 in presence (@CEUB centre in Bertinoro) and 18 online

#### Networks Econometrics (Coordinator Roberto Casarin)

27 June - 1 July 2022

Total number of participants 27, of which 17 in presence (@Ca' Foscari University, Venice) and 10 online

Finally, other three SIDE classical events occurred: two summer schools and one workshop.

The Summer School delivered in S.A.Di.Ba. (Bank of Italy, Perugia) from 11 to 15 July was:

Textual analysis and machine learning with applications to economics and finance

Lecturers: Thomas Renault, University Paris 1 Panthéon-Sorbonne (France), and Matthieu Picault, University of

Orléans (France) and Laboratoire d'Économie d'Orléans

Coordinator: Juri Marcucci.

Total number of participants 49, of which 24 in presence and 25 online

The Summer School delivered in CEUB centre (Bertinoro) from 18 to 23 July was:

**Program Evaluation Methods in Econometrics** 

Lecturers: Matias D. Cattaneo, (Department of Operations Research and Financial Engineering Princeton University,

USA), and Michael Jansson, (Department of Economics UC-Berkeley, USA & CREATES, DK)

Coordinator: Francesco Ravazzolo.

Total number of participants 25, of which 21 in presence and 4 online

#### 10<sup>th</sup> SIdE Workshop for PhD students in Econometrics and Empirical Economics

Coordinator: Emanuele Bacchiocchi

On September 1-2, 2022, the Bertinoro Conference Center hosted the **tenth edition** of the Workshop in Econometrics and Empirical Economics (WEEE), organized by the SIdE in collaboration with the Bank of Italy. After ten years, the workshop continues to be a rather unique event in the European panorama: it is expressly dedicated to PhD students approaching the job market that want to present and share their work with mates and senior economists/econometricians. As for the previous editions, the committee selected 15 papers (among a total of around 40 applications received) that have been presented during the two days of the workshop (11 in presence @CEUB centre in Bertinoro and 4 online). Each presentation has been followed by a detailed discussion by a senior discussant, who provides comments and suggestions on how to improve and present the contents to reach suitable standards for publication on international journals. Moreover, the informal spirit of the workshop stimulated all participants to join the discussion, raising questions or proposing suggestions. In ten years, at least 35 papers presented at the WEEE have found collocation in international journals, and some of them in prestigious ones like, among others, Quantitative Economics, Journal of Business and Economic Statistics, European Economic Review, Oxford Bulletin of Economics and Statistics. In line with previous editions, we received applications from students coming from different countries in the world and attending prestigious PhD.

### **Virtual seminars**

#### **Virtual Time Series Seminar series (VTSS)**

The Virtual Time Series Seminar series (VTSS) starts on September 15 and takes place regularly on Thursday at 16:00 UK time. All info and registration are available at

#### https://sites.google.com/view/vtss/home

The speakers for Autumn are:

- 15 September, Peter R Hansen
- 22 September, Anna Mikusheva
- 29 September Giuseppe Cavaliere
- 6 October, Tatevik Sekhposyan
- 13 October, Silvia Goncalves
- 20 October, Suhasini Subba Rao
- 27 October, Toru Kitagawa
- 3 November, Anna Bykhovskaya
- 10 November, Christian Wolf
- 17 November, Mikkel Plagborg-Moller
- 24 November, Anna Simoni
- 1 December, Vladas Pipiras

To make the seminars more engaging, each seminar will host a distinguished scholar in the field who helps stimulate the debate after the presentation (the idea is borrowed from the <u>Economic Theory series</u>, where it works really well).

VTSS organizers: Majid Al-Sadoon, Adriana Cornea-Madeira, Dimitris Korobilis, Alessandra Luati, Geert Mesters, Michele Piffer, Abderrahim Taamouti.

## **Workshops & Conferences**

It is worth remembering that in 2022 the CEUB centre in Bertinoro this year hosted from 16 to 19 of June:

The 27th International Panel Data Conference (IPDC)

It was the first time that the annual IPDC was in Italy.

The number of papers submitted were 125 and 82 were selected for presentation, of which 39 from young researchers (less than 35 years old). In addition, five Keynote Speeches were delivered by Xavier D'Haultfoeuille, Chihwa Kao, Jacques Mairesse, Thanasis Stengos, and Allan Timmermann.

The winner of the Best Young Researcher Paper Prize (sponsored by the Department of Economics, University of Bologna) was Ms Bossoma Doriane N'Doua (Université de Bordeaux, France), who presented the (sole authored) paper entitled "The Impact of Technical Barriers to Trade and Sanitary and Phytosanitary Measures on Trade in the Forest-Wood-Paper Sector".

# New Appointments and Promotions in the Italian Econometric Academic Community

- Giuseppe Buccheri, Assistant Professor, University of Verona
- Carolina Castagnetti, Full Professor, University of Pavia
- Elisabetta De Cao, Assistant Professor, University of Bologna
- Michele De Nadai, Associate Professor, University of Milan
- Jan Ditzen, Assistant Professor, Free University of Bolzano
- Martin Magris, Assistant Professor, University of Trieste
- Andrea Mercatanti, Assistant Professor, University of Roma "La Sapienza"
- Graziano Moramarco, Assistant Professor, University of Bologna
- Elisa Ossola, Assistant Professor, University of Milan-Bicocca
- Antonio Pacifico, Assistant Professor, University of Macerata
- Fabio Parla, Assistant Professor, University of Palermo
- Denni Tommasi, Assistant Professor, University of Bologna
- Gianmarco Vacca, Assistant Professor, University Cattolica del Sacro Cuore

The Italian Econometric Academic Community welcomes Giovanni Urga back into its ranks. He was reinstated in his position as Full Professor of Econometrics at the University of Bergamo following a Court order, allowing him to keep his joint appointment with the Bayes Business School at the City University of London.

#### **New SIdE Members**

We welcome the following new members of our society: Navid Adibpour, Samantha Ajovalasit, Anbreen Akhtar, Amjad Ali, Gonsalo Amado, Matteo Ambrois, Faiza Asad, Karthika Baby Sujatha, Alexandra Badort, Giovanni Barci, Andrea Barigazzi, Luca Bastianelli, Riccardo Bellemo, Gian Pietro Enzo Bellocca, Beatrice Bertelli, Marta Biancolin, elide calabrese, Elisa Calò, Sevket Camoglu, Giuseppe Candido, Omar Pietro Carnevale, Maria Giulia Cassinis, Andrea Ciaccio, Fabrizio Cinque, Federico Clementi, Sara Colombo, Alex Crescentini, Cecilia D'Agostino, Elena Dal Torrione, Kevin Dalla Mora, Matteo D'Amato, Lara DArrigo, Lucia De Benedictis, Andrea De Bortoli, Marco De Leonardis, Marco De Simone, Enrico Angelo Raffaele D'Ecclesiis, Shahram Dehghan Jabarabadi, Leonardo Del Vecchio, Silvia Delladio, Filippo Dell'Andrea, Jerome Deyris, Riccardo Di Francesco, Nicola Di Renzo, Emanuele Dicarlo, Gabriele Dini, Maximilian Wilhelm Dirks, Gregory Donnat, Paola D'Orazio, Nicholas Downing, Emilija Dzuverovic, Mohamed Elsawy, Federico Farsura, Caterina Ferrario, Elisa Flori, Domenico Frascati, Gabriele Galli, Ludovica Galotto, Wondatir Atinafu Gebre, Michele Gentile, Gregorio Ghetti, Valeria Ghirardi, Luigi Gifuni, Tim Ginker, Chiara Giovinazzo, Giacomo Gobbo, Martina Gregori, Erwin Hansen, Benjamin Owusu Harrison, Seif Helal, Tobias Hillenbrand, Giovanni Immordino, Martina Improta, Fabio Incerti, Paul Johnstone, Yousef Kaddoura, Antoine Kornprobst, Griselda Korsita, Catherine Lis-Castiblanco, Giuseppe Macca, Mattia Margonari, Catalina Martinez Hernandez, Marco Maria Matarrese, Maria Saveria Mavillonio, Carolina Meli, Aline Miazza, Paolo Micera, Yassier Mohammed, Carmelo Moschella, Marco Nico, Maissa Obay, Tommaso Oliviero, Fabiola Onofrio, Matteo Orlandini, Tullia Padellini, Jin Ho Park, Alberto Parmigiani, Michela

Pasetto, Ilaria Petrarca, Sasha Piccione, Beniamino Pisicoli, Victor Pontines, Francesco Privitera, Daniel Prosi, Daniel Ramos-Garca, Niso Randellini, Sandeep Kumar Rangaraju, Daniele Ravasi, Diego Ravenda, Tamer Rawashdeh, Jonathan Rice, Selene Righi, Giuseppe Rimo, Lugi Riso, Andrea Matteo Rizzuni, Giulia Romani, Davide Romelli, Elena Rossi Espagnet, Maria Julieta Sammartino, Gianluca Santilli, Lorenzo Santini, Ginevra Scalisi, Riccardo Serio, Francesco Serraino, Xinran Shen, Alina Shirshikova, Alessandro Marcel Siciliano, Hanna Kristin Skaftadottir, Anna Snaidero, Giona Soldati, Matteo Spuri, Jeremy Srouji, Francesco Stradi, Alessandro Sulas, Simone Taddeo, Edoardo Tarquini, Valerio Tati, Julian Tiedtke, Stefania Tilica, Michele Ubaldi, Veronica Vigna, Andrea Viselli, Giuseppe Vittucci Marzetti, Dimitrios I. Vortelinos, Abbey Walusimbi, Khatereh Yarveisi.

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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