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Events for SIdE members-

ICEEE 2023

University of Cagliari, 26-28 May 2023

The tenth edition of the Italian Congress of Econometrics and Empirical Economics (ICEEE) will take place May 26-28, 2023 at CRENoS (Centro Ricerche Economiche Nord Sud) and Dipartimento di Scienze Economiche e Aziendali, University of Cagliari.

Registrations are now open at <https://www.side-iaa.it/events/conferences/iceee-2023>.

We anticipate the largest turnout ever at the conference; moreover, Cagliari will be very busy at the end of May. We suggest those planning to attend the conference to make arrangements for travel and accommodation as soon as possible.

Deadline for early registration fee: March 31.

Note that presenters are required to register no later than March 31 to have their paper included in the conference programme.

For any queries, please write to info@side-iaa.it.

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.

All presenters are requested to express their interest for the prizes AND send their curriculum to info@side-iaa.it by March 31.

Invited speakers:

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

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 (Imperial

College London, University of Bologna), Riccardo "Jack" Lucchetti (Università Politecnica delle Marche), Daniele Massacci (King's College London), Camilla Mastromarco (Università 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), Laura Serlenga (University of Bari), Francesco Serti (IMT Lucca), 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)

Sponsors:



Side Postgraduate Courses 2023

The 34th edition of the Side Postgraduate Courses has been approved. Applications are now open, deadline May 28. For more information, please visit www.side-iea.it/events/postgraduate-courses.

The courses will be delivered in presence and online, trusting that there will be no restrictions for the ongoing COVID pandemic. Participants may express their preference upon registration.

The activation of the courses in presence is conditional to the recruitment of a minimum of 15 participants.

Introductory Econometrics

Bertinoro (FC), June 19-24

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.

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

Lecturers: Emanuele Aliverti, University of Padova; Angela Andreella, Ca' Foscari University of Venice; Monica Billio, Ca' Foscari University of Venice; Matteo Iacopini, Queen Mary University of London; Luca Rossini, University of Milan; Veronica Vinciotti, University of Trento.

- - 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.

Financial Time Series and High Frequency Econometrics

Perugia, July 3-7

Coordinator: Alessandra Amendola and 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 and University of Messina; Giovanni Bonaccolto, Università di Enna KORE.

- 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.

Panel Data Econometrics: Theory and Applications

Bertinoro (FC), July 10-15

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.

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, Head of Forecasting and Policy Modelling Division; Federico Bassetti, Politecnico di Milano.

- The Italian Econometric Association (SIdE-IEA) 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 Summer Schools 2023

The Summer Schools will be delivered in presence and online, trusting that there will be no restrictions for the ongoing COVID pandemic. Participants may express their preference upon registration

Important dates: Application Deadline: May 30, 2023; Notification of acceptance will be posted by June 15, 2023; Deadline for Fee Payment: June 30, 2023.

Director: Juri Marcucci, Bank of Italy.

Lecturers: Philippe Goulet Coulombe, Université du Québec à Montréal; Dalibor Stevanovic, Université du Québec à Montréal

- Successful deployment of Machine Learning (ML) methods in various areas of science requires in-depth understanding of algorithms and domain knowledge. This class sits at the nexus of those two ingredients for the evermore timely application of macroeconomic forecasting and analysis. Its goals are twofold. First, we aim to equip researchers and practitioners with the necessary tools for utilizing modern ML methods in empirical macroeconomic analysis – a skillset increasingly sought after in industry, government, and academia. Second, we aim at fostering the mindset and the intuition necessary to build their own customized ML algorithms.

For more information, please visit: <https://www.side-iea.it/events/courses/macroeconomic-forecasting-and-analysis-machine-learning-era-2023>

Director: Francesco Ravazzolo, Free University of Bozen-Bolzano

Lecturers: Francesco Bianchi, Louis J. Maccini Professor of Economics at Johns Hopkins University (USA); Karel Mertens, Federal Reserve Bank of Dallas (USA)

- 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 an introduction to Bayesian methods, Markov-switching VAR and Markov-switching DSGE, Textual Analysis, forecasting with machine learning techniques, Structural time series representations. Recent advances in the estimation of dynamic causal effects, Identification and inference for impulse responses, Regressions in impulse response space, Policy counterfactuals and Optimal policy perturbations with impulse responses.

For more information, please visit: <https://www.side-iaa.it/events/courses/methods-time-series-econometrics-2023>

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 presence to one of the schools. These grants are established in memory of professor Carlo Bianchi, the historical organizer of Side summer schools and are funded by a donation of the Carlo Bianchi family.

To be eligible for the scholarship, PhD students must register before May 30, 2023. 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 20, 2023.

New Econometric Scholars

- Andrea Bucci, Assistant Professor, University of Macerata
- Silvia Sarpietro, Assistant Professor, University of Bologna
- Juan De Dios Tena-Horrillo, Associate Professor, University of Sassari

New Side Members

We welcome the following new members of our society: Chiara Dal Bianco, Martin Fankhauser, Livio Ferrante, Elena Villar, Yulong Wang, Aicha Kharazi, Nadja Van't Hoff, Lorenzo Trapani, Christian Mucher, Maria Fernando Pintado Serrano, Sascha Keweloh

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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>