# Newsletter n. 1/2025

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# Events for SIdE members

## SIdE Postgraduate Courses 2025

SIdE courses and summer schools are open to scholar and practitioners of all levels, but are particularly aimed at junior researchers and PhD students. Applications are now open, deadline May 4.

For more information, please visit https://www.side-iea.it/events/postgraduate-courses.

Director of the PhD courses: Roberto Golinelli.

*Courses will be delivered in presence or hybrid mode. Please refer to the SIdE website for details.*

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

**Important dates:**

*Application Deadline*: May 4, 2025

*Notification of* acceptance will be posted by: May 14, 2025

*Deadline for Fee Payment*: May 31, 2025

***Bank of Italy grants for female economists***

   With the aim of promoting the presence of women researchers in the fields of economics and finance, the Bank of Italy will fund up to ten full registration fee waivers to cover the participation costs of deserving female students and young researchers attending the SIdE Summer schools or Postgraduate courses. **A committee composed of members of the SIdE and of the Bank of Italy will evaluate the CVs submitted in the registration process and will inform the winners by May 28, 2025.**

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**[NEW] Panel Data for Causal Research Designs**                    Bertinoro (FC), June 30-July 5

*Coordinator*: Erich Battistin, University of Maryland and FBK-IRVAPP; Enrico Rettore, University of Padova and FBK-IRVAPP.

*Lecturers: Erich Battistin, University of Maryland; Enrico Rettore,University of Padova; Sergiu Burlacu, FBK-IRVAPP; Alessio Tomelleri, FBK-IRVAPP.*

- The Italian Econometric Association (SIdE-IEA) and the Institute for the Evaluation of Public Policies (Fondazione Bruno Kessler) organize the course for PhD students in Panel Data for Causal Research Designs. The course focuses on modern techniques for causal research designs specifically tailored for panel data, including staggered and block designs and synthetic control methods. The course structure combines theory covering identification strategies, assumptions, and estimation methods with hands-on practical sessions where these techniques are applied using statistical software.

**Introductory Econometrics** <span style="float:right">Bertinoro (FC), June 29-July 5</span>

*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.

**Financial Risk Management and High Frequency Econometrics** <span style="float:right">Bertinoro (FC), June 29-July 5</span>

*Coordinator:* Alessandra Amendola and Giuseppe Storti, University of Salerno.

*Lecturers:* Alessandra Amendola, University of Salerno; Vincenzo Candila, University of Salerno; Massimiliano Caporin, University of Padua; 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, high-frequency econometrics, portfolio construction and optimization and risk management. 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 MATLAB.

**Network Econometrics** <span style="float:right">Venice, June 30-July 4</span>

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

*Lecturers:* Emanuele Aliverti, University of Padova; Roberto Casarin, Ca' Foscari University of Venice; Monica Billio, Ca' Foscari University of Venice; Matteo Iacopini, LUISS University; Mariangela Guidolin, University of Padova; Luca Rossini, University of Milan; Veronica Vinciotti, University of Trento.

- The Italian Econometric Association (SIdE-IEA) in collaboration with the Venice centre in Economic and Risk Analytics for Public Policies (VERA) organizes the course for PhD students in Network Econometrics. The Summer School aims to provide participants with models and tools from graph theory to analyse various effects of social, economic, and political interaction. The school will host leading scholars developing relevant network modelling and inference research and their applications to various fields. It is organised by the Department of Economics in collaboration with the Venice Center for Risk Analytics for Public Policies (VERA) , the Ca' Foscari International College and the Italian Econometrics Association (SIdE). The school and the participants from the Italian Advanced Schools are financially supported by the Ca' Foscari International College under the aegis of ASSI (Alliance of the Italian Advanced Schools).

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

**Panel Data Econometrics: Theory and Applications**                                      Bertinoro (FC), September 4-10

*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.

# SIdE Summer Schools 2025

*The courses will be delivered in presence and online. Participants may express their preference upon registration.*

Important dates:

*Application deadline:* May 4, 2025

*Notification of acceptance*: May 28, 2025

*Deadline for Fee Payment*: June 7, 2025

**Causal inference in program evaluation: Methods and applications**    Bertinoro, July 21-26

*Director:* Alessandro Bucciol, University of Verona

*Lecturers*: Monica Costa-Dias, University of Bristol; Andrew Goodman-Bacon, Federal Reserve Bank of Minneapolis.

- This summer school offers a selective introduction to causal inference in program evaluations, with a balanced blend of methodological foundations and applications using statistical software. The school is tailored for motivated participants with at least working knowledge of econometrics and statistics at the master's level.

The program is structured into two parallel tracks to suit diverse learning goals. The first part by Prof. Costa-Dias is entitled "From Randomized Controlled Trials to Instrumental Variables: Modern Methods in Causal Inference", covering the following topics: Randomized Controlled Trial; power calculations; local and marginal treatment effects; Instrumental Variables and multiple treatments; selection and control functions. The second part, taught by Prof Goodman-Bacon, will discuss "Causal Inference with Difference-in-Differences: A Comprehensive Approach", treating Difference-in-Differences, basics and covariates; staggered timing; continuous treatment; parallel trends; extras and extensions.

For more information, please visit: https://www.side-iea.it/events/courses/causal-inference-program-evaluation-methods-and-applications-2025

**NLP Economics: Fundamentals to Frontier**    SADIBA Center, Perugia, June 30-July 4

*Director:* Juri Marcucci, Bank of Italy.

*Lecturers:* Amy Handlan, Brown University; Vitaly Meursault, Federal Reserve Bank of Philadelphia.

NLP Economics: Fundamentals to Frontier provides a comprehensive exploration of advanced natural language processing (NLP) techniques that are increasingly central to economic research, policy analysis, and business applications. Students will learn how to handle the complexities of high-dimensional, unstructured data—transitioning from dictionary-based methods and bag-of-words approaches to cutting-edge large language models. Along the way, they will explore the frontier of NLP Economics, studying how state-of-the-art text analysis can inform both econometric modeling and real-world decision-making. Through lectures, interactive discussions, and hands-on exercises, students will engage deeply with existing literature and practical techniques, building the skills to use text-based data as a powerful new lens on economic questions.

For more information, please visit: https://www.side-iea.it/events/courses/nlp-economics-fundamentals-frontier-2025

# 2025 Carlo Bianchi grants and Bank of Italy grants for female econometricians

**Carlo Bianchi grants**

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 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 2th, 2025. 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, 2025.**

**Bank of Italy grants for female economists**

With the aim of promoting the presence of women researchers in the fields of economics and finance, the Bank of Italy will fund up to ten full registration fee waivers to cover the participation costs of deserving female students and young researchers attending the SIdE Summer schools or Postgraduate courses. A committee composed of members of the SIdE and of the Bank of Italy will evaluate the CVs submitted in the registration process and will inform the winners by **May 28, 2025**.

# Workshop for PhD students in Econometrics and Empirical Economics (WEEE) 2025

*Bertinoro, September 5-6, 2025*

The Italian Econometric Association (SIdE-IEA), in collaboration with the Bank of Italy, organizes the 13th 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.

*Deadline for submitting papers*: May 26, 2025.

*Notification of acceptance* by June 15, 2025.

For more information, please visit: https://www.side-iea.it/events/courses/13th-side-workshop-phd-students-econometrics-and-empirical-economics-weee-2025

## ICEEE 2025

The Eleventh Italian Congress of Econometrics and Empirical Economics (ICEEE, 2025) is scheduled to take place in Palermo on May 29-31, 2025. The local organizers for the event are Andrea Cipollini (University of Palermo) and Valentino Dardanoni (University of Palermo).

The Scientific Committee will be chaired by Mario Forni (University of Modena and Reggio Emilia) and Luca Gambetti (Universitat Autònoma de Barcelona and University of Torino).

**We are glad to have received a new record of 315 submission! We look forward to seeing you in Palermo!**


# Workshops and conferences


**EPSI (Economics of the Public Sector and Institutions) Conference**                    May 29-30, 2025

On September 29 and 30, 2025, the ***Bank of Italy*** organizes the 2nd edition of the EPSI (Economics of the Public Sector and Institutions) Conference.

In all advanced economies, the public sector and institutions play a crucial role for economic growth and prosperity. State intervention can take various forms, ranging from establishing regulatory frameworks to directly providing public services and developing critical infrastructure. Additionally, the State can actively drive structural transformation by offering incentives or imposing constraints on specific sectors of the economy. Overall, the design and enforcement of the regulation, as well as the effectiveness of public action, significantly influence drivers of economic growth, including the accumulation of human and physical capital, the functioning of markets, and the level of business dynamism. Importantly, the quality of government intervention is neither static nor exogenous; it is shaped by political and bureaucratic constrains, the technological and organizational capacity of the public sector, and the availability and quality of human and physical capital as key production factors.

This yearly conference aims at bringing together leading world scholars engaged in research that sheds light on the above and related topics.

*Keynote speakers*: Guo Xu (Haas School of Business, UC Berkeley) and Fiona M. Scott Morton (Yale School of Management).

For more information, please visit:

https://www.bancaditalia.it/media/notizie/2025/Call_for_paper_EPSI_conference-2025.pdf

# New Econometric Scholars

- Chiara Casoli, University of Insubria
- Tommaso Tornese, Catholic University of Milan

# New SIdE Members

*We welcome the following new members of our society*: Andriollo Amedeo, Mirko Armillotta, Christiane Baumeister, Luca Benati, Rossella Boccia, Sara Capacci, Omar Pietro Carnevale, Maria Vittoria Castellucci, Pieter De Kok, Riccardo Di Francesco, Beatrice Fabiani, Maha Gasim Omer Fdlalseed, Carmen Galantuomo, Alberto Giannecchini, Raphael Gottweis, Pierre Hénon, Loreta Isaraj, Giovanna Magri, Christina Maschmann, Silvia Matalone, Alexander Mayer, Marco Orlandi, Maria Paola Pagliarulo, Alessia Papini, Sofia Mary Pellegrino, Filippo Pellegrino, Arianna Pellizzari, Clemente Pinilla Torremocha, Mario Porqueddu, Jamel Saadaoui, Rosnel Sessinou, Janneke van Brummelen, Nadja Anna Louise van 't Hoff.

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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