
Econometrics Workshop-July 2019

Organisers: Elias Tzavalis-Stelios Arvanitis, Dept. of Economics, AUEB.

Invited Speaker: Prof. Peter C. B. Phillips, Yale University.

Location: AUEB, Troias Building, Troias 2 str., Room 102.

Date: Wednesday, 03/07/2019.

Program

1ST PART-INVITED LECTURE: 04:15 PM-05:15 PM

Chair: Elias Tzavalis

(i) Invited Lecture by Peter C. B. Phillips entitled:

“On multicointegration”.

COFFEE BREAK: 05:15 PM-05:30 PM

2ND PART-PAPER PRESENTATIONS: 05:30 PM-07:00 PM

Chair: Stelios Arvanitis

- (ii) 05:30 pm, Tassos Magdalinos, Dept. of Economics, University of Southampton: “VAR processes with multiple integration orders: representation and inference via endogenous instrumentation”.
- (iii) 06:00 pm, Yiannis Dendramis, Dept. of Economics, AUEB: “A regularization approach for estimation and variable selection in large dimensional regression models”.
- (iv) 06:30 pm, Plutarchos Sakellaris, Dept. of Economics, AUEB: “Firm sales dynamics after large shocks: age, size and finance matter”.

08.00 pm-Dinner (Details TBA)