ΟΙΚΟΝΟΜΙΚΟ ΠΑΝΕΠΙΣΤΗΜΙΟ ΑΘΗΝΩΝ ATHENS UNIVERSITY OF ECONOMICS AND BUSINESS

H.F.R.I. Hellenic Foundation for Research & Innovation

International Conference on

Non-linear Econometrics and Endogeneity

December 16th, 2022, Athens, Greece

10:30 am – 17.30 pm

Host Institution: Athens University of Economics and Business

Organizing committee: Dimitris Christopoulos (AUEB (IEES), Yiannis Dendramis (AUEB (Econ)) and Elias Tzavalis (AUEB (Econ))

Conference Venue: The conference will take place at Radisson Blu Park Athens (Atlantis Room), 10, Alexandras Av 10682 Greece

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Conference Program	
10:30 – 10: 40	Welcome address by Vice Rector of Academic Affairs Professor Vassilis Vasdekis
10:40 – 11: 00	Fiscal multipliers in a Small Open Economy DSGE model, X. Chenn, and J. Huang and Petros Varthalitis
11:00 – 11: 40	Public Sector Corruption and the Valuation of Systemically Important Banks, G. Bertsatos, Spyros Pagratis and P. Sakellaris
11:40 – 12: 00	Becoming Visible: Threshold Effects of Immigration on the European Far-Right Vote, Kostas Romanias, D. Christopoulos
12:00 – 12: 20	Votes for Women on the edge of urbanization, Vassilis Sarantides
	Coffee break

Conference Program

12:20 – 12: 40	
12:40 – 13: 00	Bayesian prediction of jumps in large panels of time series data, **Angelos Alexopoulos**, P. Dellaportas and O. Papaspiliopoulos
13:00 – 13: 20	Modelling GDP growth: the Economic Impact of COVID-19 Pandemic Using Univariate Regression and Dynamic Panel Models, **Ioannis Vrontos**, J. Galakis, E. Panopoulou and S Vrontos
13:20 – 13: 40	Human Capital threshold effects in Economic Development: A panel data approach with endogenous threshold, D. Christopoulos, D. Smyrnakis and **Elias Tzavalis**
13:40 – 14: 00	Counterfactual Priors and Bayesian Rationality", P. Koundouri, **Nikitas Pittis** and P. Samartzis
14:00 – 14: 40	Coffee break-Lunch
14:40 – 15: 20	**CONFERENCE TALK**: invited Speaker **Prof Anastasios Magdalinos**, Department of Economics, University of Southampton *Uniform inference with general autoregressive processes*, by Tassos Magdalinos and Katerina Petrova
15:20 – 15: 40	Robust tests for white noise and cross-correlation, **Violetta Dalla**, L. Giraitis and P. C. B. Phillips
15:40 – 16: 00	A time varying parameter three pass regression filter", **Yiannis Dendramis**, G. Kapetanios and M. Marcelino
16:00 – 16: 20	Unbiased estimation for the Sharpe Ratio of tangency portfolio, C. Landis and **Spyros Skouras**
16:20 – 16: 40	Taking Stock of Long-Horizon Predictability Tests: Are Factor Returns Predictable?, A. Kostakis, A. Magdalinos and **Michalis Stamatogiannis**

Conference Program

16:40 – 17: 00	Estimation of Asymmetric Stochastic Volatility in Mean Models, Antonis Demos
17:00 – 17: 20	The Mixture Multivariate Unrestricted Full Asymmetric (MMUFA) ARCH type of Model: An Application to Bond Indices, Menelaos Karanassos,Y.Xu, S. Yfanti and A. Paraskevopoulos
17:20 – 17: 30	End of the conference