



The Department of Economics of the Athens University of Economics and Business with the Financial Support of Hellenic Foundation for Research and Innovation organizes an

**International Conference on Endogeneity, VARs and Large Data Econometrics**

**11:30 am – 17.00 pm, July 7<sup>th</sup>, 2023, Athens, Greece**

**Conference Venue:** Athens University of Economics & Business (Troias Str Building)

**Host Institution:** Athens University of Economics & Business (AUEB)

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

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### Conference Program

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11:30 – 11:35 Welcome and Registration

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11:35 – 12:15 Leverage Effect, Volatility Feedback and the Influence of Jumps; New evidence from Structural Vector Auto-regression Analysis using Sign Restrictions, **Orestis Agapitos** (AUEB(econ)), I. Papantonis (BoE), L. Rompolis (AUEB(A&F)) and E. Tzavalis (AUEB(econ))

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## Conference Program

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12:15 – 12:50	Deep Neural Network Estimation in Panel Data Models, I. Chronopoulos (Essex Business School), Katerina Chryssikou (King's, London), G. Kapetanios (King's, London), J. Mitchell (Fed, Cleveland) and <b>Aristeidis Raftapostolos</b> (King's London).
12:50-13:30	Threshold Endogeneity in Threshold VARs: An Application to Monetary State Dependence, D.K. Christopoulos (AUEB (IEES)), P. McAdam (FED(Kansas)) and <b>Elias Tzavalis</b> (AUEB (econ)).
13:30-14:30	Coffee Break and Finger Food
14:30-15:10	High Dimensional Generalised Penalised Least Squares, <b>Ilias Chronopoulos</b> (Essex), K. Chryssikou (King's, London) and G. Kapetanios (King's, London)
15:10-16:00	Heterogeneous Latent Grouping Structures in Panel Data, <b>Katerina Chryssikou</b> (King's, London) and George Kapetanios (King's, London)
16:00-17:00	End of the conference

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