



**HFRI**  
Hellenic Foundation for  
Research & Innovation

**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**

## **Refined Econometrics and Endogeneity**

**11:30 am – 17.00 pm, April 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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10:30 – 10:40

Welcome and Registration

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11:35 – 12:20 Nuclear norm penalised non-linear modelling for asset pricing, I. Chronopoulos (Essex), G. Kapetanios (King's) and **Aristeidis Raftapostolos** (King's)

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12:20 – 13:05 Dealing with endogenous regressors using copulas; on the problem of near multicollinearity, D.K. Christopoulos (AUEB (IEES)), **Dimitris Smyrnakis** and E. Tzavalis (AUEB (Econ)).

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## Conference Program

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13:05-13:50 Multiple structural breaks in interactive effects panel data and the impact of quantitative easing on bank lending, J. Ditzena (FUB-B), **Yiannis Karavias** (BHAM), J. Westerlund (LUND)

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13:05-13:50 Coffee Break and Finger Food

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14:45-15:30 Generalized arbitrage opportunities, **Stelios Arvanitis** (AUEB (Econ)) and T. Post (Nazarbayev University)

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15:30-16:15 Can Independent Metropolis beat Monte Carlo?, Siran Liu (UCL), **Petros Dellaportas** (AUEB (Stat), UCL), Michalis Titsias (Deep Mind).

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16:15-16:30 End of the conference

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