



## International Conference on

# Non-linear Econometrics and Endogeneity

December 16<sup>th</sup>, 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**

**Financial support: Hellenic Foundation for Research and Innovation under the 'First call for H.F.R.I. Research Projects to support Faculty members and Researchers and the procurement of high-cost research equipment grant' (project no: HFRI-FM17-3532)).**

---

### 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, Pantelis Kammas,  
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

**CONFERENCE TALK:** invited Speaker **Prof Anastasios Magdalinos**,  
Department of Economics, University of Southampton

14:40 – 15:20

*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

---