
Econometrics Workshop

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

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

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

Date: Monday, 12/06/2017.

Program

1ST PART-PAPER PRESENTATIONS: 11:45 AM-13:00 PM

Chair: Stelios Arvanitis

- (i) 11.45 am, Yannis Biliadis, Dept. of IEES, AUEB: "Exact Computation of the Censored Least Absolute Deviations Estimator".
- (ii) 12.10 pm, Mike Tsionas, Dept. of Economics, AUEB: "Bayesian Econometrics of Hard Optimization Problems".
- (iii) 12.35 pm, Stelios Arvanitis, Dept. of Economics, AUEB: "Stable Limits for the Gaussian QMLE in the Non-Stationary GARCH(1,1) Model".

2ND PART-POSTERS SESSION: 13.00 PM–13.30 PM

LUNCH BREAK: 13:30 PM-14:30 PM

3RD PART-INVITED LECTURE: 14:30 PM–15:45 PM

Chair: Elias Tzavalis

- (i) Welcoming of Peter C.B. Phillips by the HoD, Prof. Helen Louri.
- (ii) Invited Lecture by Peter C.B. Phillips entitled:

"Econometric Measurement of Earth's Transient Climate Sensitivity".

4TH PART-DISCUSSION: 15.45 PM–16:30 PM

Chair: Elias Tzavalis

Round Table Discussion with Peter C.B. Phillips on the future of Econometrics.

08.30 pm-Dinner (Details TBA)