

---

Econometrics Workshop - July 2019

Organisers: Stelios Arvanitis - 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: Wednesday, 03/07/2019

---

Program

**1ST PART-INVITED LECTURE: 04:15 PM-05:15 PM**

Chair: Elias Tzavalis

(i) Invited Lecture by Peter C. B. Phillips entitled:

“On multicointegration”

**COFFEE BREAK: 05:15 PM-05:30 PM**

**2ND PART-PAPER PRESENTATIONS: 05:30 PM-07:00 PM**

Chair: Stelios Arvanitis

- (ii) 05:30 pm, Tassos Magdalinos, Dept. of Economics, University of Southampton:  
“VAR processes with multiple integration orders: representation and inference  
via endogenous instrumentation”
- (iii) 06:00 pm, Yiannis Dendramis, Dept. of Economics, AUEB: “A regularization  
approach for estimation and variable selection in large dimensional regression  
models”
- (iv) 06:30 pm, Plutarchos Sakellaris, Dept. of Economics, AUEB: “Firm sales dynamics  
after large shocks: age, size and finance matter”

---

08.00 pm-Dinner (Details TBA)