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ΑΘΗΝΩΝ



ATHENS UNIVERSITY
OF ECONOMICS
AND BUSINESS

***International Conference on
Economic and Financial Impact of COVID-19
9.00 am - 17.00 pm, July 13th, 2023, Athens, Greece***

Conference Venue: Amphitheater of Troias building (Athens University of Economics and Business), Troias 2 and Kimolou str., Athens, Greece

Host Institution: Athens University of Economics and Business

Organizing Committee: Ioannis Vrontos (Athens University of Economics and Business, Department of Statistics), Spyridon Vrontos (University of Essex, Department of Mathematical Sciences), Ekaterini Panopoulou (University of Essex, Essex Business School)

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Conference Program

9:00-9:30: [Welcome & Registration](#)

9:30-10:00: ***"Modelling GDP growth: the Economic Impact of COVID-19 Pandemic Using Regression and Dynamic Panel Models"***

Ioannis D. Vrontos (Athens University of Economics and Business), John Galakis (Iniohos Advisory Services), Ekaterini Panopoulou (University of Essex) and Spyridon Vrontos (University of Essex)

Presenter: Ioannis D. Vrontos (Athens University of Economics and Business)

10:00-10:30: ***"A time varying three pass regression filter"***

Yiannis Dendramis (Athens University of Economics and Business), George Kapetanios (King's College London) and Massimiliano Marcellino (Bocconi University)

Presenter: Yiannis Dendramis (Athens University of Economics and Business)

10:30-11:00: ***"Deep Neural Network Estimation in Panel Data Models"***

Aristeidis Raftapostolos (King's College London), Ilias Chronopoulos (University of Essex), Katerina Chryssikou (King's College London), George Kapetanios (King's College London) and James Mitchell (Federal Reserve Bank of Cleveland)

Presenter: Aristeidis Raftapostolos (King's College London)

11:00 - 11:30: Coffee break

11:30-12:00: “Fast Bayesian Variable Screening using Correlation Thresholds”

Ioannis Ntzoufras (Athens University of Economics and Business) and Roberta Paroli (Universita Cattolica del Sacro Cuore, Milano, Italy)

Presenter: Ioannis Ntzoufras (Athens University of Economics and Business)

12:00-12:30: “Modeling and Predicting U.S. Construction Materials in the COVID era using Econometric Models and Machine Learning Techniques”

Ioannis Vrontos (Athens University of Economics and Business), Ioannis Galanis (StoneNews) and Marios Angelis (Athens University of Economics and Business)

Presenter: Ioannis Galanis (StoneNews)

12:30-13:00: “Leverage effect, volatility feedback and jumps: New evidence from structural VAR using sign restrictions”

Orestis Agapitos (Athens University of Economics and Business), Ioannis Papantonis (Bank of England), Leonidas Rompolis (Athens University of Economics and Business) and Elias Tzavalis (Athens University of Economics and Business)

Presenter: Leonidas Rompolis (Athens University of Economics and Business)

13:00-13:30: Coffee break – lunch

13:30-14:00: “Managerial ambiguity and stock price crash risk of U.S. banks”

Nikolaos C. Gkoumas (Athens University of Economics and Business), George N. Leledakis (Athens University of Economics and Business), Emmanouil G. Pyrgiotakis (University of Essex) and Ion Androutsopoulos (Athens University of Economics and Business)

Presenter: George N. Leledakis (Athens University of Economics and Business)

14:00-14:30: “An introduction to COVID-19 and its transmission dynamics”

Anastasios Apsemidis (Athens University of Economics and Business) and Nikolaos Demiris (Athens University of Economics and Business)

Presenter: Nikolaos Demiris (Athens University of Economics and Business)

14:30-15:00: “Joint meta-analysis of multiple diagnostic tests”

Aristidis K. Nikoloulopoulos (University of East Anglia)

Presenter: Aristidis K. Nikoloulopoulos (University of East Anglia)

15:00 – 15:30: Coffee break

15:30-16:00: “Sparse spanning portfolios and under-diversification with second-order stochastic dominance”

Stelios Arvanitis (Athens University of Economics and Business), Olivier Scaillet (University of Geneva and Swiss Finance Institute), Nikolas Topaloglou (Athens University of Economics and Business)

Presenter: Stelios Arvanitis (Athens University of Economics and Business)

16:00-16:30: “The impact of COVID-19 on the Euro Area banks' balance sheets”

Maria-Eleni Agoraki (University of Peloponnese), Georgios Kouretas (Athens University of Economics and Business) and Francisco Nadal De Simone (University of Luxembourg)

Presenter: Georgios Kouretas (Athens University of Economics and Business)

16:30-17:00: “A Bayesian multivariate factor analysis model for causal inference using time-series observational data on mixed outcomes”

Angelos Alexopoulos (Athens University of Economics and Business), Pantelis Samartsidis (University of Cambridge), Shaun R. Seaman (University of Cambridge), Daniela De Angelis (University of Cambridge, UK Health Security Agency), Abbie Harrison (UK Health Security Agency), Gareth J. Hughes (UK Health Security Agency), Charlotte Anderson (UK Health Security Agency), Andre Charlet (UK Health Security Agency), and Isabel Oliver (UK Health Security Agency)

Presenter: Angelos Alexopoulos (Athens University of Economics and Business)

17:00-17:15: End of the conference