



University of Cyprus  
Department of Economics

## ONE DAY ECONOMETRICS MEETING – UNIVERSITY OF CYPRUS

7 February, 2023

Room LRC 019 (Library)

2:00-2:15 Coffee

### 2:15-3:45 Session 1

- **Eleni Aristodemou** (UCY): *“Binary Response Dynamic Panel Data Models with Switching State Dependence”*
- **Andreas Tryphonides** (UCY): *“Tilting Approximate Models”*

3:45-4:00 Coffee

### 4:00-5:30 Session 2

- **James Duffy** (Oxford): *“Cointegration with Occasionally Binding Constraints”*
- **Stelios Arvanitis** (AUEB): *“Generalised Arbitrage Opportunities”*

5:30-5:45 Coffee

### 5:45-6:30 Session 3

- **Tassos Magdalinos** (Southampton): *“Uniform and Distribution-free Inference with General Autoregressive Processes”*

6:30-6:45 Coffee