

YUSEF KADDOURA

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CURRENT POSITION

University of Liverpool
Assistant Professor

September 2024 - Current

EDUCATION

Lund University
Doctoral Degree, Econometrics

September 2019 - August 2024

Lund University
Master's, Economics

September 2018 - September 2019

Lund University
Master's, Finance

September 2017 - September 2018

INTERESTS

Econometrics, Machine Learning, Panel Data, Applied Economics, Finance, Asset Pricing.

PEER-REVIEWED PUBLICATION

1. "Coefficient-by-Coefficient Estimation of Breaks in Panel Data Models" (2025). *Journal of Econometrics*
2. "CCE under Non-Random Heterogeneity" with Joakim Westerlund (2024). *The Econometrics Journal*
3. "Estimation of Panel Data Models with Random Interactive Effects and Multiple Structural Breaks when T is Fixed" with Joakim Westerlund (2023). *Journal of Business & Economic Statistics*
4. "CCE in heterogenous fixed-T panels" with Joakim Westerlund (2022). *The Econometrics Journal*

WORKING PAPERS

1. "Estimation of Multivariate Heterogeneity in Panel Data Models." with Joakim Westerlund. *Under Review*
2. "Regime Estimation in Panel Data with ML techniques" with Joakim Westerlund.
3. "On Robustness to Random Breaks in Panel Data" with Joakim Westerlund. *Under Review*

WORK IN PROGRESS

1. "Estimation of Latent Groups in Panel Data Models when T is fixed" with Joakim Westerlund and Ali Mehrabani.
2. "The Cost of Holding a Markowitz Portfolio" with Rosnel Sessinou and Deniz Erdemlioglu.
3. "Debised Lasso With Time-Varying Parameters" with Rosnel Sessinou and Stephan Smeekes.
4. "Dynamic Variable Selection" with Joakim Westerlund and Rosnel Sessinou.
5. "Imputation of Missing values in Panel Factor Models" with Joakim Westerlund and Tilman Bretschneider.
6. "CCE in fixed N panels." with Yiannis Karavias.
7. "Alpha testing in heterogenous panels." with Rosnel Sessinou.

TEACHING

Lund University
- Deep Learning and Artificial Intelligence Methods (Lecturer, masters course)

January 2025 - March 2025

University of Liverpool
- Derivative Pricing (Lecturer, third-year bachelor course)

August 2024 - Current

Lund University
- Econometric Theory (Lecturer, PhD course)
- Machine Learning from a Regression Perspective (TA, masters course)
- Advanced Machine Learning (TA, masters course)
- Foundations of Finance (TA, masters course)
- Advanced Econometrics (TA, masters course)
- Intermediate Econometrics (Lecturer, third year bachelor course)
- Econometric Theory (TA and Python support, PhD course)
- Working with Databases (Lecturer, masters courses)

August 2020 - August 2024

Lambda Data Science Society
Data Science Support
Lund University
Game Theory Research Assistant

July 2022 - July 2024

July 2018 - October 2018

SUPERVISION

Tilman Bretschneider: I am co-supervising Tilman. He is very ambitious and interested in econometric theory, particularly in treatment effects and imputation. He even won the Econometric Game—a big achievement in its own right. Stay tuned to see Tilman's work.

REFERENCES

Joakim Westerlund
Professor

Lund University, Department of Economics
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Yiannis Karavias
Professor

Brunel University London
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Robert Taylor
Professor

University of Essex
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Rosnel Sessinou
Assistant professor

Erasmus School of Economics
sessinou@ese.eur.nl

Ali Meherbani
Assistant professor

Southern Illinois University, Carbondale
ali.mehrabani@siu.edu

REFEREEING SERVICE

Studies in Nonlinear Dynamic & Econometrics, Economic Modelling (x5), Empirical Economics.

CODING SKILLS

Python, R, Matlab, Stata, Eviews, Gretl, Latex, Microsoft Word, Microsoft Excel, SQL.