# YOUSEF KADDOURA

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## CURRENT POSITION

**University of Liverpool** *September 2024 - Current*
*Assistant Professor*

## EDUCATION

**Lund University** *September 2019 - August 2024*
*Doctoral Degree, Econometrics*

**Lund University** *September 2018 - September 2019*
*Master's, Economics*

**Lund University** *September 2017 - September 2018*
*Master's, Finance*

## INTERESTS

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

## PEER-REVIEWED PUBLICATION

1. "CCE under Non-Random Heterogeneity" with Joakim Westerlund (2024). ***The Econometrics Journal***
2. "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***
3. "CCE in heterogenous fixed-T panels" with Joakim Westerlund (2022). ***The Econometrics Journal***

## WORKING PAPERS

1. "Coefficient-by-Coefficient Estimation of Breaks in Panel Data Models." *R&R in* ***Journal of Econometrics***
2. "Estimation of Multivariate Heterogeneity in Panel Data Models." with Joakim Westerlund. *Under Review*
3. "Time heterogeneity in panel data models" with Joakim Westerlund.
4. "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 Joakim Westerlund and Yiannis Karavias.

## TEACHING

**University of Liverpool** *August 2024 - Current*
- Derivative Pricing (Lecturer, third-year bachelor course)

**Lund University** *August 2020 - August 2024*
- 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)

**Lambda Data Science Society** *July 2022 - Current*
*Data Science Support*

**Lund University** *July 2018 - October 2018*
*Game Theory Research Assistant*

## REFERENCES

**Joakim Westerlund** Lund University, Department of Economics
*Professor* *joakim.westerlund@nek.lu.se*

**Yiannis Karavias** Brunel University London
*Professor* *yiannis.karavias@brunel.ac.uk*

**Robert Taylor** University of Essex
*Professor* *robert.taylor@essex.ac.uk*

**Rosnel Sessinou** Erasmus School of Economics
*Assistant professor* *sessinou@ese.eur.nl*

**Ali Meherbani** Southern Illinois University, Carbondale
*Assistant professor* *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.