

# YUSEF KADDOURA

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## CURRENT POSITION

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**University of Liverpool**  
Assistant Professor

September 2024 - Current

## EDUCATION

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**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

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

## PEER-REVIEWED PUBLICATION

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1. "Coefficient-by-Coefficient Estimation of Breaks in Panel Data Models" (2024). in ***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

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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

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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

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**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

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**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

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**Joakim Westerlund**  
*Professor*

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

**Yiannis Karavias**  
*Professor*

Brunel University London  
*yiannis.karavias@brunel.ac.uk*

**Robert Taylor**  
*Professor*

University of Essex  
*robert.taylor@essex.ac.uk*

**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

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

## CODING SKILLS

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