

**ALEXANDRA P. LIVADA**  
**Professor**  
**Department of Statistics**  
**Athens University of Economics and Business**

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**Fields of Specialization**

Applied Statistics in the areas of economics, education, and medicine.  
Applied econometrics in the areas of macroeconomy and finance.  
Time series analysis and forecasting methods.  
Income Inequality-Income Distribution measurements.  
Index Numbers and Official Statistics.

**Studies**

**B.A** 1979 Economics, Athens University of Economics and Business  
**M.A** 1981 Economics, Athens University of Economics and Business  
**Ph.D.** 1988 Economics, University of Essex, UK

**Current Academic Position**

Professor, Department of Statistics, School of Information Sciences and Technology, Athens University of Economics and Business

**Work Experience**

Teaching Assistant, Athens University of Economics and Business, 1981-1983  
Teaching Fellow, University of Essex-UK, 1983-1985  
Teaching Assistant, Athens University of Economics and Business, 1986-1990  
Lecturer, Athens University of Economics and Business, 1991-2001  
Assistant Professor, Athens University of Economics and Business, 2002-2013  
Associate Professor, Athens University of Economics and Business 2014-2022  
Teaching Staff, Hellenic Open University, 2011-2020  
Teaching Assignment, Lifelong Learning Erasmus Programme, Birkbeck University of London, UK, February 2019, 2020, March 2023.  
Erasmus departmental Coordinator 2003-2023

**Languages:** Greek, English, French

## Fellowships and Awards

**The State Scholarships Foundation:** 1975-76, 1976-77, 1977-78, 1978-79 award for the best exams scores (performance at the end of each academic year)

**Athens University of Economics And Business:** 1980-81 και 1981-82 award for the best exams scores (performance at the end of each academic year)

**Erasmus Lifelong Learning Program:** Teaching Staff Mobility Scholarship 2013-2022.

## Publications

### Refereed Journals and Chapters in Volumes

1. Livada A. (1990) "The Distribution of Household Inflation Rates: The Greek Experience", *Bulletin of Economic Research*, Vol.42, pp.175-196
2. Livada A. (1991) "Income Inequality in Greece: A Statistical and Econometric Analysis", *Oxford Bulletin of Economics and Statistics*, Vol. 53, No 1, pp.69-82.
3. Dimelis S. and A. Livada (1995) "Business Cycles and Income Inequality in Greece", *The Cyprus Journal of Economics*, Vol. 8, No.1, pp.23-40.
4. Λειβαδά Α. και Π. Τσακλόγλου (1993) "Οικονομική Ανισότητα στην Ελλάδα: Διαχρονική Μεταβολή και Διαστρωματική Ανάλυση", στο *Διαστάσεις της Κοινωνικής Πολιτικής Σήμερα*, σελ. 422-442, Ίδρυμα Σάκη Καράγιωργα, Αθήνα.
5. Livada A., H. Kandilorou and P. Tzortzopoulos(1996) "Equivalence Scales and Heteroscedasticity", *Sankhya: The Indian Journal of Statistics*, Series B, Vol. 58, Part 2, pp.288-301.
6. Δημέλη Σ. και Α. Λειβαδά ( 1997) "Οικονομικοί Κύκλοι και Ανισοκατανομή του Εισοδήματος στην Ελλάδα" κεφάλαιο στο βιβλίο *Το Παρόν και το Μέλλον της Ελληνικής Οικονομίας*, Οικονομικό Πανεπιστήμιο Αθηνών, Τόμος Β, Αθήνα
7. Dimelis S. and Livada A. (1999) "Inequality and Business Cycles in the U.S and European Union Countries", *International Advances in Economic Research*, Vol.5, N.3, pp.321-338, 1999
8. Fridakis M. and A. Livada (2001) "Detrending Methods for Macroeconomic Variables: A Comparative View", *Ekonomia*. Vol.5, Issue 1, pp.84-109
9. Degiannakis S., Livada A. , E. Panas (2008) "Rolling-sampled parameters of ARCH and Levy-stable models", *Applied Economics*, 40(23), 3051-3067, (ISSN: 0003–6846).

10. Ντεγιαννάκης Σ., Α. Λειβαδά Α. και Ε. Κανδηλώρου (2010) «Υποδείγματα Εκτίμησης VaR (Αξίας σε Διακινδύνευση) πριν και μετά την Οικονομική Κρίση του 2008» , κεφάλαιο στο βιβλίο **Μελέτες για το Ελληνικό Χρηματοπιστωτικό Σύστημα**, Επιμέλεια έκδοσης Η. Τζαβαλής, Οικονομικό Πανεπιστήμιο Αθηνών.
11. Degiannakis.S, C. Floros, A. Livada (2012) “Evaluating Value-at-Risk Models before and after the Financial Crisis of 2008: International Evidence”, **Managerial Finance**, 38(4), 436-452, (ISSN: 0307-4358)
12. Lambrinouadaki I, Augoulea A , Armeni E, Rizos D, Alexandrou A, Creatsa M, Kazani M, Georgiopoulos G, Livada A., Exarchakou A., Stamatelopoulos K (2012) “Menopausal symptoms are associated with subclinical atherosclerosis in healthy recently postmenopausal women”, **Climacteric**, 2012 Aug; 15(4):350-7.  
doi: 10.3109/13697137.2011.618564
13. Lambrinouadaki I, Armeni E, Rizos D, Georgiopoulos G, Kazani M, Alexandrou A, Deligeoroglou E, Livada A., Psychas C, Creatsa M, Bouboulis G, Alevizaki M, Stamatelopoulos K. (2012) “High normal thyroid-stimulating hormone is associated with arterial stiffness in healthy postmenopausal women”, **Journal of Hypertension**, 30(3):592-9. doi: 10.1097/HJH.0b013e32834f5076
14. Degiannakis S. and Livada A. (2013) “Realized volatility or price range: Evidence from a discrete simulation of the continuous time diffusion process” , **Economic Modelling**, 2013, 30, pp.212-216
15. Chrissis K., A. Livada (2013) “Top Income Shares in Greece:1957-2010”, **Euroasian Journal of Economics and Finance**, V.1(2),2013
16. Chrissis K. and A. Livada (2013) “Income Inequality Measurement in Greece and Alternative Data Sources: 1957-2010”, **Journal of Applied Economics and Business**, Vol.1, Issue2, pp.13-22
17. Τζωρτζόπουλος Π., Α. Λειβαδά (2013)» Εποχικό πρότυπο μετεωρολογικών μεταβλητών της νήσου των Κυθήρων», άρθρο στο περιοδικό **ΝΟΣΤΟΣ**, περιοδική έκδοση ομίλου Κυθηρίων Πανεπιστημιακών, τεύχος 8
18. Livada A. and K. Chrissis (2014) “Trends and cycles of top income shares in Greece:1957-2010” **Procedia Economics and Finance** 9:14–23 ·DOI: 10.1016/S2212-5671(14)00004-5 · License: CC BY-NC-ND 3.0
19. Degiannakis S. and A. Livada (2016) “Evaluation of realized volatility predictions from models with leptokurtically and asymmetrically distributed forecast errors”, **Journal of Applied Statistics**, Vol.43.

20. Degiannakis S., Duffy D., Filis G., A. Livada (2016) "Business Cycle Synchronisation: Can fiscal policy bring member-countries together?", *Economic Modelling*, Vol. 52, Part B
21. Livada A. and M.C. Anagnostopoulou (2019) "Risk measures and Inequality", chapter in *Frontiers in Applied Mathematics and Statistics, section Mathematical Finance*, Data Report, <https://doi.org/10.3389/fams.2019.00057>
22. Livada A. and Ath. Pechlivanidis (2021) "Incentives, Personal Needs, Behavior of the Employees: How do these parameters affect employees' productivity, job satisfaction and commitment?" chapter in Springer Series collective volume on "**Decision-Making in Management: Methods and Behavioral Tools**", pp287-312, [https://link.springer.com/chapter/10.1007/978-3-030-67020-7\\_16](https://link.springer.com/chapter/10.1007/978-3-030-67020-7_16)
23. Dimelis S., A. Livada and A. Zervoyianni (2021 ) "Pandemic, Sentiment Indicators and Media in European Countries" chapter in '**Rethinking Media and Socio-Cultural Change: India and the Globe in Times of Pandemic**', published by the HP Hamilton Ltd, United Kingdom.
24. Livada A. and V. Ouranos (2022) "Probability of Default Estimation as a Credit Risk Parameter: A Markov Chain Approach Applied in Real Data", chapter in **Contemporary Studies in Economic and Financial Analysis, New Digital Era:Other Emerging Risks and Opportunities** Vol. 109B Emerald Publishing. <https://doi.org/10.1108/S1569-37592022000109B010>
25. Livada A. and D. Cheloni (2022) "Do Statisticians Support a Better Work- Life Balance? A Pilot Study", *International Journal of Economics and Business Administration*, Volume X, Issue 1, pp. 159-178
26. Zervoyianni A., S. Dimelis. and Livada A. (2022) "Economic Sentiment and the Covid-19 Crisis: Evidence from European Countries" , *Applied Economics*, <https://doi.org/10.1080/00036846.2022.2061903>
27. " Tampaki M., A. Livada, M.-N. Fourka, E. Lazaridou, M. Kotsani, A. Benetos, P.Sfikakis, E. Kravvariti (2023) "Inappropriate prescribing in geriatric rural primary care: impact on adverse outcomes and relevant risk factors in a prospective observational cohort study", *Aging Clinical and Experimental Research*, 35, pp 1901-1907

## Published Papers in Proceedings

28. Livada A. (1990) "Wage Indexation, Redistribution and Household Inflation Rates: The Greek Experience" in **Modelling the Labour Market** – European Prospects, XXXI<sup>th</sup> *International Conference of the Applied Econometrics Association*, Vol. 1, pp. 256-267, DULBEA, Strasbourg.
29. Dimelis S. and A. Livada (1994) "Business Cycle Characteristics of Income Inequality: Evidence from Greece", άρθρο στο **Νέες Τεχνολογίες, Επιχείρηση και Οικονομία**, 4<sup>th</sup> Διεθνές Συνέδριο, Θεσσαλονίκη.
30. Karalis J. and A. Livada (1998) "Robustness of Income Inequality Indices", άρθρο στο **Computer Mathematics and its Applications: Proceedings of the fourth Hellenic-European Conference**, editor E.A. Lipitakis, Vol. 1, pp.533-540.
31. Kandilorou h. and A. Livada (2003) "The cost of children and the regional parameter: An alternative estimation", (with H. Kandilorou) , **άρθρο στα Πρακτικά του 16<sup>ου</sup> Συνεδρίου ΕΣΙ**, Καβάλα.
32. Degiannakis S., E. Panas and A. Livada (2004) "Examining ARCH and levy-stable models using rolling samples: Evidence from the Greek stock Market", (with), **Άρθρο στα Πρακτικά του 17<sup>ου</sup> Συνεδρίου ΕΣΙ**, Λευκάδα.
33. Georganta Z., H. Kandilorou and A. Livada (2004) "A latent variable model of creativity and social compromise", άρθρο στα Proceedings of the 19<sup>th</sup> **International Workshop on Statistical Modelling**, Florence, Italy.
34. Tampaki M. Alexandra Livada, Maria- Niki Fourka, Elli Lazaridou, Marina Kotsani, Athanasios Benetos, Petros P Sfikakis, and Evrydiki Kravvariti ( 2020) "Prevalence of potentially inappropriate prescribing in older adults in a rural area of central Greece" άρθρο στο Abstract book of the **EuGMS E-Congress 2020 for Covid19:Lessons and Challenges for health care for older adults**.
35. Tampaki M. Alexandra Livada, Maria- Niki Fourka, Elli Lazaridou, Marina Kotsani, Athanasios Benetos, Petros P Sfikakis, and Evrydiki Kravvarit (2020) "Influenza and pneumococcus immunization status of older adults in typical rural community in Greece amidst the emerging COVID-19 pandemic" άρθρο στο Abstract book of **the EuGMS E-Congress 2020 for Covid19:Lessons and Challenges for health care for older adults**, 2020

## Book (in Greek)

36. **Αριθμοδείκτες και Επίσημες Στατιστικές, (Index Numbers and Official Statistics)** με Π. Τζωρτζόπουλο, 2012, εκδόσεις ΟΠΑ
37. **Αριθμοδείκτες: Θεωρία και Εφαρμογές**, με Π. Τζωρτζόπουλο, 2007, Ο.Π.Α
38. **Αριθμοδείκτες: Ασκήσεις**, με Π. Τζωρτζόπουλο, 2003, εκδόσεις ΟΠΑ

## Discussion Papers and Technical Reports

### A. MPRA

1. "Rolling-sampled parameters of ARCH and Levy-stable models." with S. Degiannakis and E. Panas, **MPRA Paper Series, No 80464, 2008**
2. "Evaluating Value-at-Risk Models before and after the Financial Crisis of 2008: International Evidence", with S. Degiannakis and C. Floros, **MPRA Paper Series, No 80463, 2012**
3. "Realized Volatility or Price Range: Evidence from a discrete simulation of the continuous time diffusion process, with S. Degiannakis, **MPRA Paper Series, No 80449, 2013**
4. "Evaluation of Realized Volatility Predictions from Models with Leptokurtically and Asymmetrically Distributed Forecast Errors" with S. Degiannakis, **MPRA Paper Series, No 80449, 2016**
5. "Business Cycle Synchronisation in EMU: Can Fiscal Policy Bring Member-Countries Closer?" with S. Degiannakis, D. Duffy and G. Filis, **MPRA Paper Series, No 67892, 2016**

### B. Department of Statistics -AUEB

1. "Business Cycles and Income Inequality in Greece" (with S. Dimelis), T.R. 6, Department of Statistics, Athens University of Economics and Business, 1994.
2. "Equivalence Scales Corrected for Heteroscedasticity" (with P. Tzortzopoulos and H. Kandilorou), T.R. 11, Department of Statistics, Athens University of Economics and Business, 1994.
3. "The cost of children and the regional parameter" (with P. Tzortzopoulos and H. Kandilorou), T.R. 29, Department of Statistics, Athens University of Economics and Business, 1997.

4. "Inequality and Business Cycles in the US and EU Countries (with S. Dimelis), T.R. 30, Department of Statistics, Athens University of Economics and Business, 1997.
5. "Methods for Filtering Economic Time Series: A Comparative View", (with M. Fridakis), T.R. 70, Department of Statistics, Athens University of Economics and Business, 1999.
6. "Statistical Detrending Methods for Economic Variables: A Comparative View" (with M. Fridakis), T.R. 105, Department of Statistics, Athens University of Economics and Business, 2000.
7. "Univariate time series forecasting methods: A comparative review" with Aimilia Katrinaki, T.R. No 153, Department of Statistics, Athens University of Economics and Business. 2001.
8. "An examination of Arch models using Rolling Samples", with S. Degiannakis, E. Panas, T.R. No 211, Department of Statistics, Athens University of Economics and Business.
9. "An examination of Levy-Stable Models using Rolling Samples", with S. Degiannakis, E. Panas, T.R. No 212, Department of Statistics, Athens University of Economics and Business, 2004
10. "An examination of Levy-stables models using Rolling Samples", T.R. No 212, Department of Statistics, Athens University of Economics and Business., 2004
11. "A latent variable model" with H. Kandilorou, T.R. No 215, Department of Statistics, Athens University of Economics and Business.
12. "Tracing Learning and study Skills in Economic and Business Studies: A Statistical Survey" with Zoe Georganta, Helen Kandilorou, *Technical Report No. 243*, Department of Statistics, Athens University of Economics and Business.
13. "Top Income shares in Greece: 1957-2009", with K. Chrissis and P. Tsakloglou, T.R. No 256, Department of Statistics, Athens University of Economics and Business, 2012.
14. "Income Inequality Measurement in Greece and Alternative Data Sources: 1957-2009" with K. Chryssis, T.R. No 262, Department of Statistics, Athens University of Economics and Business, 2013.
15. "Income Inequality and Macroeconomic Activity" with K. Chrissis and S. Dimelis, T.R. No 263, Department of Statistics, Athens University of Economics and Business, 2013.

## Research Projects

1. «Volatility Forecasting Evaluation Framework" Scientific Responsibility, **Marie Curie – Research Fellowship Programme** , FP7-PEOPLE-2009-RG, Project Number 276904, EU grand, duration 2011-2014.
2. « The evolution of exports in Greece and EU countries: A time series analysis and Index numbers approach" Scientific Responsibility, **AUEB Research Center**, 2018-19

3. "The Professional development of the School of Fine Arts graduates': 2004-2011", **School of Fine Arts – Career office**, 2012
4. "Theoretical Art Studies of the School of Fine Arts and the labor market: a pilot study", **School of Fine Arts – Career office**, 2008
5. "The School of fine Arts curriculum and the labor market: a sample survey", **School of Fine Arts – Career office**, 2007
6. «Profile of young people from Greece who served as teenage parliamentarians during the period 1996-2004», Scientific Responsibility and co-author, **Hellenic Parliament Foundation for Parliamentarism and Democracy**, 2005
7. «The School of Fine Arts graduate's profile", **School of Fine Arts – Career office**, 2005
8. "Youth entrepreneurship", **Pedagogical Institute, Ministry of Education**, 2001-2005
9. "Labor market and economic education", **Pedagogical Institute**, 2001-2005
10. "30 lessons for teaching statistics online" **AUEB Research Center**, 2000
11. "Health Research", **AUEB Research Center**, 1999
12. "Macroeconomic Variables, trend filters and Business cycles: a comparative statistical analysis for Greece and EU countries "Scientific Responsibility, **AUEB Research Center**, 2000-2001.
13. "Telelearning center AUEB. Online distance learning programs", **AUEB Research Center**, 1998-2000
14. "Consumption Equivalence Scales: Estimates for Greece" Scientific Responsibility and co- author, **AUEB Research Center**, 1995
15. "Improving the operation of OAED Employment Offices", **KOE/AUEB Research Center**, 1993-94
16. "The construction of a Data Bank for the Macroeconomic Analysis of the Greek Economy," **KOE Research Institute**, Athens University of the Economics and Business, 1991

### Other Activities

- ◆ Participant in a large number of international conferences
- ◆ Supervision of a large number of Master and PhD students
- ◆ Referee in many scientific journals
- ◆ External evaluator of the Social Sciences and Humanities Research Council of Canada (SSHRC ) for research funding
- ◆ External evaluator of the Greek State foundation (IKY) for Ph.D Scholarships
- ◆ Evaluator of proposals to Research Programs, Greek General Secretary of R&D
- ◆ AUEB's representative member in HERMES universities' network
- ◆ Organizing scientific events in AUEB such as i) the Hermes' universities network GA meeting in Athens 2021 and ii) the Hermes' university network PhD workshop in Athens in 2023

### Academic Citations

<https://scholar.google.com/citations?user=eh3RMsAAAAJ&hl=en>