

# CURRICULUM VITAE

## 1. PERSONAL DATA

First Name : Stelios  
Last Name Ονομα : Psarakis  
Date of Birth : 04/09/1964  
Nationality : Greek  
Marital status : Married, Two children  
Address : 76 Patision St 10434 Athens Greece  
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## 2. EDUCATION

**1982-1986 B.Sc. in Mathematics** Department of Mathematics University of Crete (**Degree 8.57/10**)

**1987-1993 Ph. D. in Statistics** Department of Statistics Thesis title “Methods for Evaluating the Predictive Ability of Linear Models”

## 3. TEACHING EXPERIENCE

### **Courses in Undergraduate Level**

#### **Department of Statistics**

- ◆ Descriptive Statistics,
- ◆ Statistical Packages,
- ◆ Estimation and Hypothesis Testing,
- ◆ Statistical Quality Control,
- ◆ Analysis of Variance and Experimental Design,
- ◆ Sampling techniques and sampling surveys,
- ◆ Statistical Demography
- ◆ Data Analysis

#### **Department of Marketing and Communication**

- ◆ Statistical Methods

**Department of Business Administration AUEB**

- ◆ Statistics I

**Department of Informatics**

- ◆ Statistics I

**Department of Accounting and Finance**

- ◆ Business Statistics

**Erasmus Program**

- ◆ Statistical Quality Control

**Courses in Graduate Level****Full time M.Sc. in Statistics**

- ◆ Statistical Quality Control

**Part-time M.Sc. in Statistics**

- ◆ Introduction to Statistical Methods
- ◆ Design of Experiments
- ◆ Sampling techniques and sampling surveys
- ◆ Statistical Quality Control

**Part-time M.Sc. in Accounting**

- ◆ Statistical methods for Business

**4. PROFESSIONAL EXPERIENCE**

- Athens University of Economics and Business – Department of Statistics  
Associate Professor 7/2009-
- Athens University of Economics and Business – Department of Statistics  
Assistant Professor 5/2003-6/2009
- Athens University of Economics and Business – Department of Statistics  
Lecturer 6/1997 –4/2003
- Athens University of Economics and Business – Department of Statistics  
Adjunct Lecturer 9/1995 -5/1997

## **5. PUBLICATIONS**

### **5.1 DISSERTATION**

1. Psarakis S. (1993) Methods for Evaluating the Predictive Ability of Linear Models” ”, Ph.D. thesis, Athens University of Economics and Business – Department of Statistics

### **5.2 PUBLICATIONS IN REFEREED JOURNALS**

1. Psarakis S. (2015) “Adaptive Control Charts. Recent Developments and Extensions” *To appear Quality and Reliability Engineering International*
2. Castagliola P., Achouri A, Taleb H., Celano G., Psarakis S (2015) Monitoring the coefficient of variation using a variable sample size control chart To appear in *The International Journal of Advanced Manufacturing Technology*
3. Cano J, Moguerza JM, Psarakis S, Yannacopoulos A (2015) Using Statistical Shape Theory for the Monitoring of Nonlinear Profiles To appear in *Applied Stochastic Models in Business & Industry*.
4. Psarakis S, Vyniou A, Castagliola P. (2014) Some recent developments on the Effects of Parameter Estimation on Control Charts To appear *Quality Reliability Engineering International*
5. C.C. Malesios S. Psarakis (2014) ‘Comparison of the h-index for Different Fields of Research Using Bootstrap Methodology’. *Quality and Quantity* 48 (1), pp. 521-545
6. Castagliola P., Achouri A, Taleb H., Celano G., Psarakis S (2013) ‘Monitoring the coefficient of variation using a variable sampling interval control chart’ *Quality Reliability Engineering International* 29(8) 1135-1149
7. Castagliola P., Achouri A, Taleb H., Celano G., Psarakis S (2013) «Monitoring the Coefficients of Variation using Control Charts with Run Rules » *Quality Technology and Quantitative Management* 10(1) 75-94
8. M. Schreiber, C.C. Malesios S. Psarakis (2012) ‘Exploratory factor analysis for the Hirsch index, 17 h-type variants, and some traditional bibliometric indicators’. *Journal of Informetrics*. 6(3) 347-358
9. V. Angelis, C. Dimaki, S. Psarakis and I. Virras (2011): “Measuring the effect of financial incentives on regional development. A statistical process control approach”. *International Journal of Applied Systemic Studies* 4(1-2) 37-64
10. M. Schreiber, C.C. Malesios S. Psarakis (2011) ‘Categorizing h-index variants’. *Research & Evaluation* 20(5) 397-409
11. S. Psarakis (2011) “The use of Neural Networks in Statistical Process Control Charts” *Quality Reliability Engineering International* 27(5) 641-650

12. Kostaki A., Moguerza MJ, Olivares A, Psarakis S. (2011) "Support Vector Machines as tools for mortality graduation" *Canadian Journal for Population Studies* 38(3-4) 37-58
13. Castagliola P., Celano J., Psarakis S. (2011) "Monitoring the Coefficient of Variation using EWMA charts" *Journal of Quality Technology* 43(3) 249-265
14. M. Kiani J. Panaretos and S. Psarakis (2010) "A New Procedure for Monitoring the Range and Standard Deviation of a Quality Characteristic" *Quality and Quantity* 44(1) 1-24
15. Kostaki, A., Moguerza,M.J., Olivares, A., Psarakis, S. (2009) Graduating the age-specific fertility pattern using Support Vector Machines. *Demographic Research*, 20(25) 599-622
16. E. Topalidou and S. Psarakis (2009)"A review of the multinomial and multiatributes quality control charts" *Quality and Reliability Engineering International* 25(7) 773-804
17. M. Kiani J. Panaretos and S. Psarakis M. Saleem (2009) "Normal Distribution Function and an Extended Table for the Mean Range of the Normal Variables" (2009). *Journal of Iranian Statistical Society* 7(1-2) 57-72.
18. P. Castagliola, P. Maravelakis, S. Psarakis, K. Vavvman (2009) "Monitoring Capability Indices Using Run Rules" *Journal of Quality in Maintenance Engineering* 15(4) 358-370.
19. M. Kiani J. Panaretos and S. Psarakis (2009) "Extensions to the Strategy of the Steepest Ascent for Response Surface Methodology" *Advances and Applications in Statistics* 13(1) 1-17.
20. M. Kiani J. Panaretos and S. Psarakis (2008) "A New Procedure to Monitor the Mean of a Quality Characteristic" *Communication in Statistics B, (Simulation and Computation)* 37(9) 1870-1880
21. Javier M. Moguerza, Alberto Munoz and Stelios Psarakis (2007), Monitoring Nonlinear Profiles using Support Vector Machines. *Lecture Notes in Computer Science*, V.4756 574-583.
22. S. Psarakis and G. Papaleonida (2007) "Control charts for Monitoring Autocorrelated Processes" *Quality Technology and Quantitative Management*. 4(4) 501-540.
23. S. Bersimis, S. Psarakis and J. Panaretos (2007): "Multivariate Statistical Process Control Charts: An Overview". *Quality and Reliability Engineering International* 23(5) 517-543.
24. Dimaki A., Kaminioti O., Kostaki A., Psarakis S. Tsourtzi Z. (2005) "Educational and Occupational Preferences of Senior High School Students in Urban Areas. In and Out of School Influence Factors". *Education and Training* 47(6-7) 432-447
25. P. Maravelakis, S. Psarakis and J. Panaretos (2005): An examination of the robustness to non-normality of the EWMA control charts for the dispersion. *Communication in Statistics B, (Simulation and Computation)* 34(4) 1069-1079.
26. Perakis M., Maravelakis P., Psarakis S., Kekalaki E. & Panaretos J.(2005): "On Certain Indices for Ordinal Data with Unequally Weighted Classes" *Quality & Quantity* 39(5) 515-536
27. Maravelakis, P. Panaretos J, Psarakis S (2004). "EWMA chart and measurement error" *Journal of Applied Statistics* 31(4) 445-455

28. P. Maravelakis, M. Perakis, J. Panaretos & S. Psarakis (2003). "The Use of Indices in Surveys". *Quality & Quantity*. 37 1-19.
29. P. Maravelakis, S. Psarakis & J. Panaretos (2002). "Effect of Estimation of the Process Parameters on the Control Limits of the Univariate Control Charts for Process Dispersion". *Communication in Statistics B, (Simulation and Computation)*, vol 31 (3) pp. 443-461.
30. P. Maravelakis, S. Bersimis, J. Panaretos & S. Psarakis (2002): "Identifying the out of Control Variable in a Multivariate Control Charts". *Communication in Statistics A, (Theory and Methods)*, vol 31 (12) 2391-2408.
31. J. Panaretos & S. Psarakis (2001). "On Some Bivariate Extensions of the Folded Normal and the Folded t Distributions". *Journal of Applied Statistical Science*, vol.10 (2), 119-136.
32. S. Psarakis and J.Panaretos (1990) "The Folded t Distribution" *Communication in Statistics A Theory and Methods* vol. 19 (7) pp.2717-2734.

### **5.3 EDITED VOLUMES**

- Psarakis S. (2012) "A Review of Statistical Process Control and Engineering Process Control" *Quality Control Development Methods and Applications* (J. Orosa ed.) Nova Science USA ISBN: 978-1-62257-177-2.
- Xekalaki, E. Panaretos J. & Psarakis, S. (2003). "A Predictive Model Evaluation and Selection Approach - The Correlated Gamma Ratio Distribution". *Stochastic Musings*, (J. Panaretos, ed.) Laurence Erlbaum USA pp.188-203.

### **5.4 CONFERENCE PROCEEDINGS**

1. Psarakis S, Vyniou A, Triantafyllopoulos K (2015) Control charts for arbitrage-based trading Proceedings of the 3rd Stochastic Modeling Techniques and Data Analysis (SMTDA 2014) International Conference, Lisbon 2014
2. P. Castagliola, G. Celano, S. Psarakis. Preliminary Results Concerning EWMA Charts for Monitoring the Coefficient of Variation. QUALITA, paper 59, Angers, France, 2011.
3. J. Moguerza, A. Olivares, A. Kostaki , S. Psarakis (2010) 'Comparing Smoothing Techniques on Fertility Data' MICAI, pp.124-128, Ninth Mexican International Conference on Artificial Intelligence, 2010
4. S. Psarakis M. Kiani and J. Panaretos (2007) " A control chart for monitoring process variability" Proceedings of the 8th Hellenic European Conference on Computer Mathematics and its Applications. Athens 22-24 September 2007. <http://www.aueb.gr/pympe/hercma/proceedings2007/>

5. P. Castagliola, P. Maravelakis, S. Psarakis, K. Vdnnman. (2007) "Monitoring Capability Indices using Run Rules. Proceedings of the International Conference on Industrial Engineering and Systems Management, Beijing, China, June 2007 In CDROM, ISBN: 978-7-302-15312-2, Beijing, China, June 20076 blkkl;/'.
6. J. Koulouriotis and S. Psarakis (2005) "Quality control charts for the analysis and monitoring of linear profiles". Proceedings of the 7th Hellenic European Conference on Computer Mathematics and its Applications.  
<http://www.aueb.gr/pympe/hercma/proceedings2005/>
7. J. Mitsakos and S. Psarakis (2005) "On some applications of SPC techniques on water data" Proceedings of the 7th Hellenic European Conference on Computer Mathematics and its Applications. <http://www.aueb.gr/pympe/hercma/proceedings2005/>
8. A. Skordaki and S. Psarakis (2005) "Statistical Process control in service industry: An application with real data in a commercial company" Proceedings of the 7th Hellenic European Conference on Computer Mathematics and its Applications.  
<http://www.aueb.gr/pympe/hercma/proceedings2005/>
9. S. Bersimis, S. Psarakis and J. Panaretos (2005) "Multivariate statistical process control charts and the problem of interpretation: A short overview and some applications in industry" Proceedings of the 7th Hellenic European Conference on Computer Mathematics and its Applications. <http://www.aueb.gr/pympe/hercma/proceedings2005/>
10. N. Rossolimos, P. Aggeli, H. Vasiliou, M. Theofilopoulou, S. Balas, K. Papadimitriou, A. Kostaki, S. Psarakis (2004) Helicobacter pylori infection and duodenogastric reflux (D. G. R.). *Proceedings of the XVIIth International Workshop Gastrointestinal Pathology and Helicobacter, Vienna*. Helicobacter, 9 505-505.
  
11. P. Maravelakis J. Panaretos & S. Psarakis (2001) "Effect of estimation on the univariate control charts for process dispersion" *Proceedings of the 5th Hellenic European Conference on Computer Mathematics and its Applications* pp.796-802.
12. S. Bersimis and S. Psarakis (2001) "Multivariate statistical process control" *Proceedings of the 5th Hellenic European Conference on Computer Mathematics and its Applications* pp.723-731.
13. Monopolis and S. Psarakis (2001) "The exponential weighted moving average (EWMA) control chart and its application to Greek epidemiological data" *Proceedings of the 5th Hellenic European Conference on Computer Mathematics and its Applications* pp. 819-823.
14. V. Dikopoulos and S.Psarakis (2001) "The Economic Design of  $\bar{X}$  Control Chart: A Literature Review" *Proceedings of the 5th Hellenic European Conference on Computer Mathematics and its Applications* pp.755-762.

15. P. Maravelakis, J. Panaretos & S. Psarakis (2000). "Control Charts for the Scale parameter of the Lognormal Distribution". *Proceedings of the Joint Research Conference 2000 on Statistics in Quality Industry and Technology*, Statistical Methods for the New Millennium, June 26-28, 2000, Seattle, Washington.
16. J.Panaretos, S. Psarakis & E. Xekalaki(1998)."On a Distribution Arising in the Context of Comparative Model Performance Evaluation Problems". *Proceedings of the 13th International Workshop on Statistical Modelling*, B.Marx & H. Friedl(eds.) 470-473.
17. P. Maravelakis & S. Psarakis (1998)."CUSUM Procedures in Statistical Process Control." *Proceedings of the 4th Hellenic European Conference on Computer Mathematics and its Applications* editor E.A.Lipitakis V.1 pp. 620-628
18. J. Panaretos and S.Psarakis (1991) "On a Testing Procedure for Model Selection" *48th International Statistical Institute Session*, Cairo, September, pp.513-514.

## 5.5 CONFERENCES

1. Psarakis S, Vyniou A, Triantafyllopoulos K (2014) Control charts for arbitrage-based trading 3rd Stochastic Modeling Techniques and Data Analysis (SMTDA 2014) International Conference, Lisbon June 2014
2. Ali Achouri , Philippe Castagliola, Hassen Taleb, Giovanni Celano, Stelios Psarakis Monitoring the Coefficient of Variation using a Variable Sample Size Control Chart 3rd International Symposium on Statistical process Control University of Piraeus July 2013
3. Javier M. Moguerza , Javier Cano, Stelios Psarakis, Athanasios N. Yannacopoulos Detecting Risks through the Shape Property of Nonlinear Profiles 3rd International Symposium on Statistical process Control University of Piraeus July 2013 (**invited**)
4. S. Psarakis E. Topalidou (2012) On the construction of control charts for the logarithmic distribution Twelvth Annual Meeting of the ENBIS. Ljubljana September 2012
5. S. Psarakis (2012) "On the monitoring of the nonlinear profiles problem" International Symposium in Business and Industrial Statistics *ISBIS12 Bangkok Thailand* 17-21 June 2012
6. S. Psarakis J Cano, J.M. Moguerza, A. Yannacopoulos (2011) 'A non-parametric approach to measuring the shape property of nonlinear profiles' 10th Annual Meeting of the ENBIS. Coimbra Portugal, September 2011.
7. G. Mytalas and S. Psarakis (2010) 'Probability Sampling Plans for the Markov-Dependent Process' 9th Annual Meeting of the ENBIS. Antwerp , September 2010.

8. S. Psarakis T. Yannacopoulos (2008) Optimal change-point detection for EWMA processes *Eighth Annual Meeting of the ENBIS*. Athens, September 2008.
9. S. Psarakis E Topalidou (2008) Control charts for the logarithmic distribution *Eighth Annual Meeting of the ENBIS*. Athens, September 2008
10. Kostaki A. Moguerza JM. Psarakis S Olivares A. (2008) Modeling Mortality Pattern using Support Vector Machines *Eighth Annual Meeting of the ENBIS*. Athens, September 2008.
11. S. Psarakis, M. Kiani and J. Panaretos (2007) “A control chart for monitoring process variability” *8th Hellenic European Conference on Computer Mathematics and its Applications*. Athens 22-24 September 2007.
12. Castagliola P., Maravelakis PE, Psarakis S. and Vannman K. (2007) “Monitoring Capability Indices using Runs Rules” *International Conference on Industrial Engineering and Systems Management* 30 May -2 June 2007 Beijing China
13. P. Karkalousos and S. Psarakis (2007) “New techniques which diminish the necessary number of normal patients results in the “average of normals” *15th Balkan Conference of Clinical Chemistry* (Attalya Turkey 2007)
14. Panaretos J. Kiani M. and Psarakis S. (2007) “On a new procedure for monitoring the mean of a quality characteristic” *The 7th Annual Hawaii International Conference on Business*, May 24-27, 2007.
15. P. Castagliola ΠΕ Μαραβελάκης, Σ. Ψαράκης, K. Vannman (2007) «Ελεγχος δεικτών ικανότητας με τη χρήση κανόνων ροών» *Πανελλήνιο Συνέδριο του Ελληνικού Στατιστικού Ινστιτούτου* Κύπρος Μάιος 2007
16. S. Psarakis, J.M. Moguerza and A. Munoz (2006) “Support vector machines and other regularization methods in statistical quality control” *Sixth Annual Meeting of the ENBIS*. Wroclaw, September 2006.
17. P. Karkalousos and S. Psarakis (2006) “The calculation of the minimum number of daily normal results in order their mean value to be used as a quality control method” *14<sup>th</sup> meeting of the Balkan Clinical Laboratory Federation*, Sofia, Bulgaria 27-30 September 2006.
18. Π. Καρκαλούσος και Σ. Ψαράκης (2006) «Η χρήση των κριτηρίων Westgard στην ημερήσια μέση τιμή», *6<sup>o</sup> Πανελλήνιο Συνέδριο Κλινικής Χημείας*.
19. S. Psarakis & J. Koulouriotis (2005) “On the monitoring of linear profiles” *Fifth Annual Meeting of the ENBIS*. Newcastle, September 2005.
20. S. Psarakis (2005) “Statistical Process Control in Business and Industry. Developments, Role and Expectations”. *7th Hellenic European Conference on Computer Mathematics and its Applications*. Athens, 20-22 September 2005.

21. **S. Psarakis** and J. Koulouriotis (2005) “Quality control charts for the analysis and monitoring of linear profiles”. *7th Hellenic European Conference on Computer Mathematics and its Applications*. Athens 20-22 September 2005.
22. S. Psarakis and J. Mitsakos (2005) “On some applications of SPC techniques on water data” *7th Hellenic European Conference on Computer Mathematics and its Applications*. Athens 20-22 September 2005.
23. A. Skordaki and S. Psarakis (2005) “Statistical Process control in service industry: An application with real data in a commercial company” *7th Hellenic European Conference on Computer Mathematics and its Applications*. Athens 20-22 September 2005.
24. S. Bersimis, S. Psarakis and J. Panaretos (2005) “Multivariate statistical process control charts and the problem of interpretation: A short overview and some applications in industry” *7th Hellenic European Conference on Computer Mathematics and its Applications*. Athens 20-22 September 2005.
25. S. Psarakis & K. Atsarou (2004) “Control charts for the Pareto Distribution” *Fourth Annual Meeting of the ENBIS* Copenhagen September 2004.
26. S. Psarakis (2004) “On the Construction of Shewhart Control Charts for the Pareto Distribution” *8th Intelligent Statistical International Workshop Quality Control (ISQC)* Polland July 2004.
27. N. Rossolimos, P. Aggeli, H. Vasiliou, M. Theofilopoulou, S. Balas, K. Papadimitriou, A. Kostaki, S. Psarakis (2004) Helicobacter pylori infection and duodenogastric reflux (D. G. R.). *XVIIth International Workshop of Gastrointestinal Pathology and Helicobacter*, Vienna 22-24 September 2004.
28. J. Panaretos , P. Maravelakis & S. Psarakis (2002) “EWMA Chart and Measurement Error” Paper presented at the *Joint Statistical Meeting of the ASA* August 2002 (New York ).
29. P. Maravelakis J. Panaretos & S. Psarakis (2001) “Effect of estimation on the univariate control charts for process dispersion” *5th Hellenic European Conference on Computer Mathematics and its Applications* 20-22 September AUEB, Greece.
30. S. Bersimis and S. Psarakis (2001) “Multivariate statistical process control” *5th Hellenic European Conference on Computer Mathematics and its Applications* 20-22 September AUEB, Greece.
31. Monopolis and S. Psarakis (2001) “The exponential weighted moving average (EWMA) control chart and its application to Greek epidemiological data” *5th Hellenic European Conference on Computer Mathematics and its Applications* 20-22 September AUEB, Greece.

32. V. Dikopoulos and S.Psarakis (2001) "The Economic Design of  $\bar{X}$  Control Chart: A Literature Review" *5th Hellenic European Conference on Computer Mathematics and its Applications* 20-22 September AUEB, Greece.
33. S. Psarakis (2000) "Future Developments in the Utilization of Quantitative Data in Europe" Paris, France 27-30 September.
34. P. Maravelakis, J. Panaretos & S. Psarakis (2000). "Control Charts for the Scale parameter of the Lognormal Distribution". *Joint Research Conference 2000 on Statistics in Quality Industry and Technology*, Statistical Methods for the New Millennium, June 26-28, 2000, Seattle, Washington.
35. P. Maravelakis J. Panaretos & S. Psarakis (1999). "Control Charts for the Log-normal Distribution" *Joint SESS - TIES Conference*. 23-27 August 1999, Athens, GREECE.
36. P. Maravelakis & S. Psarakis (1998)."CUSUM Procedures in Statistical Process Control." *4th Hellenic European Conference on Computer Mathematics and its Applications*.
37. S.Psarakis and J. Panaretos "Some Contributions to the Theory of Model Evaluation and Selection" *Hermis '92, Hellenic Research in Mathematics and Statistics* Athens, September 1992.
38. S. Psarakis and J.Panaretos, " A Measure of Dependence as a Tool for Model Evaluation and Selection.",*20th European Meeting of Statisticians*, Bath England, September 1992.
39. S. Psarakis and J.Panaretos, "On Some Bivariate Extensions of the Folded normal and the Folded t Distributions", *International Conference of the Royal Statistical Society* of London, Sheffield England, September 1992.
40. S. Psarakis and J.Panaretos, "On an Approach to Model Evaluation and Selection", *XV International Biometric Conference*, Budapest, July 1990.

## 5.6 CITATIONS

**Scholar: Total citations 945**

**Scopus: Total citations 395**

**ISI Web of Science: Total citations 335**

## **6. ACADEMIC ACTIVITIES**

Associate editor in *Quality Technology and Quantitative Management*(2004-2010)

### **Refereeing**

- Quality Technology and Quantitative Management
- Applied Stochastic Models in Business and Industry
- Computational Statistics and Data Analysis
- Communication in Statistics “Simulation and Computation”
- Communication in Statistics “Theory and Methods”
- Computers & Industrial Engineering
- Quality & Reliability Engineering International
- Journal of Quality Technology
- Technometrics
- Statistics & Computing
- European Journal of Operation Research
- Journal of Intelligent Manufacturing
- European Journal of Industrial Engineering
- International Journal of Performability Engineering
- Pakistan Journal of Statistics
- Science Journal of Applied Mathematics and Statistics
- Πρακτικά του Ελληνικού Στατιστικού Ινστιτούτου
- Discrete Dynamics in Nature and Society
- Chiang Mai Journal of Science
- Science Journal of Applied Mathematics and Statistics
- American Journal of Applied Mathematics
- Journal of Nonparametric Statistics
- Journal of Testing & Evaluation
- Scientia Iranica
- Statistics & Computing
- Statistica Neerlandica
- Journal of Systems Science and Systems Engineering