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Παρούσα Θέση

Καθηγητής στη Διεθνή Χρηματοδοτική και Τραπεζική, Τμήμα Διεθνών και Ευρωπαϊκών Οικονομικών Σπουδών, Οικονομικό Πανεπιστήμιο Αθηνών.

Προηγούμενες Θέσεις:

2003-2013, Αναπληρωτής Καθηγητής στη Διεθνή Χρηματοδοτική και Τραπεζική, Οικονομικό Πανεπιστήμιο Αθηνών.

1996-2003, Επίκουρος Καθηγητής στη Διεθνή Χρηματοδοτική και Τραπεζική, Οικονομικό Πανεπιστήμιο Αθηνών.

1992-94, Λέκτωρας in Econometrics and Finance, Reading University.

1988-92, Teaching Assistant, London School of Economics.

1989-92, Teaching Assistant , Birkbeck College.

Ερευνητικές Θέσεις:

1991-93, Research Consultant, Banque Paribas, Capital Markets Group, London.

1988-92, Research Assistant, London School of Economics, Financial Markets Group.

Σπουδές:

1992, Ph.D. στην Οικονομετρία και Χρηματοοικονομική, Birkbeck College, London University, “The Analysis of Continuous Time Exchange Rate Data: Testing and Information Processing”.

1989, Msc in Econometrics and Mathematical Economics, London School of Economics, London University.

1987, Certificate in Economics and Econometrics, Southampton University.

1986, Πτυχίο Μαθηματικών, Καποδιστριακό Πανεπιστήμιο Αθηνών.

Δημοσιεύσεις σε Διεθνή Περιοδικά:

1) "Estimation and Properties of a Time-varying GQARCH(1,1)-M Model" (with S. Anyfantaki) (2011), Journal of Probability and Statistics, vol. 2011, Article ID 718647, 39 pages, 2011. doi:10.1155/2011/718647.
2) "Edgeworth and Moment Approximations: The Case of MM and QML Estimators for the MA(1) Models" (with D. Kyriakopoulou) (2011), Communications in Statistics-Theory and Methods, forthcoming.
3) ''UK Stock Market Efficiency and the Risk Premium'' (συν-δημοσίευση G. Vasilellis) (2007), Multinational Finance Journal 11, 97-122.
4) "An event study analysis of outward foreign direct investment: the case of Greece" (συν-δημοσίευση με Φ. Φιλιππαίο και Μ. Παπαναστασίου) *International Journal of the Economics of Business* Vol. 11/3, 2004, 329-348.
5) "Time Dependence and Moments of a Family of Time-Varying Parameter GARCH in Mean Models" (συν-δημοσίευση με Σ. Αρβανίτη), *Journal of Time Series Analysis*.25, 2004, 1-25
6) "Moments and Dynamic Structure of a Time-Varying-Parameter Stochastic Volatility in Mean Model", *The Econometrics Journal*, 5.2, 2002, 345-357.
7) ''Testing Asset Pricing Models: the Case of Athens Stock Exchange'' (συν-δημοσίευση με Σ. Παρίσση) *Multinational Finance Journal*, 2, 1998, 189-223, (Βραβείο καλύτερου άρθρου που εκδόθηκε στο περιοδικό για το έτος 1998).
8) ''Testing for GARCH Effects: A One-sided Approach'' (συν-δημοσίευση με E. Sentana) *Journal of Econometrics*, 86, 1998, 97-127.
9) ''An EM Algorithm for Conditionally Heteroskedastic Factor Models'' (συν-δημοσίευση με E. Sentana) *Journal of Business and Economic Statistics*, 16.3, 1998, 357-361.
10) ''The Interaction between Frequency of Market Quotations, Spread, and Volatility in the Foreign Exchange Market'' (συν-δημοσίευση με C. Goodhart), *Applied Economics*, 28 1996, 337-386.
11) ''Observations on the Swiss Franc/Dollar Spot Rate, via Quotations on the Reuters Screens'' (συν-δημοσίευση με C. Goodhart), *Financial Markets and Portfolio Management*, 7, 1993.

12) ''Observations on the European Currency Unit/Dollar Spot Rate, via Quotations on the Reuters Screens'' (συν-δημοσίευση με C. Goodhart), *ECU Newsletter*, June, 1992.
13) ''Observations on the Dutch Guilder/Dollar Spot Rate, via Quotations on the Reuters Screens'' (συν-δημοσίευση με C. Goodhart), *Bank-en Effectenbedrijf*, June, 1992.
14) ''Reuters Screen Images of the Foreign Exchange Market Continued: The Yen/Dollar and the Pound/Dollar Spot Market'' (συν-δημοσίευση με C. Goodhart), *The Journal of International Securities Markets*, Spring, 1991.
15) ''Reuters Screen Images of the Foreign Exchange Market: The Deutschemark/Dollar Spot Market'' (συν-δημοσίευση με C. Goodhart), *The Journal of International Securities Markets*, Winter, 1990.

Άλλες Δημοσιεύσεις :

1) ''Conditional Heteroskedasticity in Mean Models" (with S. Arvanitis) in Quantitative Methods in Finance in Honor of Prof. A. Kintis, Editor A. Refenes, Typothito, 2004.
2) ''Central Limit Theorem for Squared MA Infinity Process'' Problem 99.6.1 in Econometric Theory, 1999, p.901.
3) ''Risk and Return in January: Some UK Evidence'' (with E. Sentana and M. Shah) in Econometric Analysis of Financial Markets, Editors: J. Kaehler and P. Kugler, Physica-Verlag, 1994.
4) ''No Evidence of Chaos but Some Evidence of Multifractals in the Foreign Exchange and Stock Markets'' (with C. Vassilicos and F. Tata) in Application of Fractals and Chaos. The Shape of Things, Editors: A.J. Crilly, R.A. Earnshaw and H. Jones, Springer-Verlag, 1993.

Συμμετοχή σε Διεθνή Συνέδρια:

27-31/8/2012: **Econometric Society European Meeting** 2012 (ESEM) Malaga, Spain, "A New Class of Indirect Estimators: Higher Order Asymptotics and Approximate Bias Correction".

17-19/12/2011: **Computational and Financial Econometrics** (CFE11) London, UK, "Estimation of a Time-Varying EGARCH(1,1)-AR(1)-M Model".

29-31/10/09: **Computational and Financial Econometrics** (CFE 09) Limassol, Cyprus, "Estimation of a time-varying GQARCH-M Model".

13/12-15/12/07: **18th EC^{2} Meeting**, Faro, Portugal, "The Asymptotic Expansions of MM and ML Estimators for MA(1) Models with Mean".

22/5-25/5/01: **The Econometrics of Financial Markets**, Delphi. Organizing Committee.

13/7-15/7/00: **ESRC Econometric Study Group Annual Conference**, Bristol. ‘‘The Autocorrelation Function of Conditionally Heteroskedastic in Mean Models’’.

29/8-2/9/98: **Econometric Society European Meeting**, Berlin,‘‘UK Stock Market Efficiency and the Risk Premium’’. Also Chairperson in ‘‘Financial Econometrics II’’ Section IX-EC-210.

29/5-31/5/98: **International Conference in Economic Integration and Transformation**, Toronto, ‘‘Testing Asset Pricing Models : The Case of Athens Stock Exchange’’.

24/8-28/8/92: **Econometric Society European Meeting**, Brussels, ‘‘An EM Algorithm for Conditionally Heteroskedastic Factor Models’’.

30/3-2/4/92: **Royal Economic Society Annual Meeting**, London, ‘‘An EM Algorithm for Conditionally Heteroskedastic Factor Models’’.

2/9-6/9/91: **Econometric Society European Meeting**, Cambridge, ‘‘Testing for GARCH Effects: A One-sided Approach’’.

Εργασίες σε Πρόοδο:

2011, “Stochastic Expansions and Moment Approximations for Three Indirect Estimators” (with S. Arvanitis), under submission http://wpa.deos.aueb.gr/docs/bias-ii-f.pdf

2011, “A New Class of Indirect Estimators and Bias Correction” (with S. Arvanitis), under submission, http//wpa.deos.aueb.gr/docs/GMR2star.pdf

2011, “Estimation of a Time-Varying EGARCH(1,1)-AR(1)-M Model” (with S. Anyfantaki), under submission.

2004, “Aspects of the Geometry of Indirect Inference ” (with S. Arvanitis).

2002, “GMM Bias of an Asymmetric Stochastic Volatility in Mean Model: A Monte Carlo Study” (with S. Arvanitis).

2002, “Moments and Dynamic Structure of a Time-Varying-Parameter Stochastic Volatility in Mean Model”, D.P. 02-02, Intern. and Europ. Economic Studies, AUEB.

2001, ‘‘How does the Future Change our Past Views of the Present’’ (with E. Sentana).

2001, ‘‘A Family of Time-Varying Generalized Stochastic Volatility in Mean Models: Time Dependence and Higher Moments’’ (with S. Arvanitis) paper presented at CEMFI and University Carlos 3rd de Madrid (October 2001).

2000, ‘‘The Autocorrelation Structure of Conditionally Heteroskedastic in Mean Models’’, IEES D.P. 00-07, www.aueb.gr/users/demos/WorkingPapers/hetIn-dp.pdf

Κριτής στα Διεθνή Περιοδικά:

Communications in Statistics-Theory and Methods, Econometric Theory, Economica, Journal of Economics and Finance, Journal of Econometrics, Journal of Financial Econometrics, Journal of Statistical Theory and Practice, Multinational Finance Journal.

Διδασκαλία:

Μαθηματικά Οικονομικής Επιστήμης (Προπτυχιακό).
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Οικονομετρική Θεωρία (Διδακτορικό).

Επίβλεψη Διδακτορικών

Sofia Anyfantaki (2011), currently in Research Division, Hellenic Competition Commission. PhD title: An Econometric Investigation of the Risk-Return Relationship.

Dimitra Kyriakopoulou (2011), currently in Research Division, Hellenic Competition Commission. PhD title: Asymptotic Expansions of Econometric Estimators in Time Series Models

Stelios Arvanitis (2003), currently Associate Professor, Dept. Economics, Athens University of Economics and Business. PhD title: Properties concerning Models exhibiting Time Varying Volatility and Indirect Inference Estimators.