Yiannis Dendramis

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Contact

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Academic Background

02/2007-12/2011	Ph.D. in Economics, Athens University of Economics and Business
09/2005-02/2007	Master in Economics, Athens University of Economics and Business
09/2000-09/2005	B.A. in Mathematics, National and Kapodistrian University of Athens

Academic Appointments

09 /2018 -	Assistant Professor, Athens University of Economics and Business (AUEB)
06/2015 - 09/2018	Lecturer, University of Cyprus (UCY), Department of Accounting and Finance
09/2016 - 10/2018	Marie Sklodowska Curie Individual Fellowship, Horizon 2020 research and innovation programme
11/2013 - 06/2015	Postdoc researcher and visiting Lecturer , Queen Mary University of London, School of Economics and Finance
01/2012-11/2013	Research Fellow, Athens University of Economics and Business, Department of Statistics, ARISTEIA.
04/2012-09/2013	Researcher, European Commission FP7 Research project
09/2010-01/2012	Center of Planning and Economic Research, Macroeconomic Forecasting Unit.
01/2010-06/2010	Researcher and Visiting Lecturer, Queen Mary University of London, School of Economics and Finance.

Research Interests

Econometric methods for Big Data, Time Series, Econometric Forecasting, Applied Macroeconomics

Publications

1. The Single Supervisory Mechanism and its implications for the profitability of European Banks, with Ioanna Avgeri and Helen Louri, Journal of International Financial Markets, Institutions & Money, 2021 (forthcoming)
2. Estimation of time-varying covariance matrices for large datasets, with Liudas Giraitis and George Kapetanios, Econometric Theory, 2021 (forthcoming)
3. A similarity-based approach for macroeconomic forecasting, with George Kapetanios, and Massimiliano Marcellino, Journal of the Royal Statistical Society: SA, 2020, doi: 10.1111/rssa.12574
4. Predicting default risk under asymmetric binary link functions, with Elias Tzavalis, Petros Varthalitis, and Eleni Athanasiou, International Journal of Forecasting, 2020, doi: 10.1016/j.ijforecast.2019.11.003
5. Understanding technology ownership to reveal adoption trends for energy efficiency measures in the Greek residential sector, with Niki-Artemis Spyridaki, Vassilis Stavrakas, and Alexandros Flamos, Energy policy 2020, doi: 10.1016/j.enpol.2020.111413
6. Credit Risk Modelling Under Recessionary and Financially Distressed Conditions, with Elias Tzavalis and George Adraktas, Journal of Banking and Finance, 2018, doi: 10.1016/j.jbankfin.2017.03.020
7. Shifts in Volatility Driven by Large Stock Market Shocks, with George Kapetanios and Elias Tzavalis, Journal of Economic Dynamics and Control, 2015, doi: 10.1016/j.jedc.2015.03.006
8. Level Shifts in Stock Returns Driven by Large Shocks, with George Kapetanios and Elias Tzavalis, Journal of Empirical Finance, 2014, doi: 10.1016/j.jempfin.2014.04.001
9. Are regime-shift sources of risk priced in the market?, with Elias Tzavalis and Kyriakos Chourdakis, Journal of Empirical Finance, 2014, doi: 10.1016/j.jempfin.2014.06.004
10. Forecasting VaR models under Different Volatility Processes and Distributions of Return Innovations, with Elias Tzavalis and Giles Spungin, Journal of Forecasting, 2014, doi: 10.1002/for.2303
11. On the determinants of NPLs: Lessons from Greece, with Charalambakis, V. and E. Tzavalis, in "The Greek Debt Crisis: A Political Economy Perspective" 2017, Eds, Bournakis, I., D.K.

Christopoulos, T. Palivos and C. Tsoukis, Palgrave Macmillan, doi: 10.1007/978-3-319-63706-8_13

12. What Drives the Default Risk of Restructured Loans, with Elias Tzavalis, Petros Varthalitis, and Eleni Athanasiou, to appear in "Money Trade and Finance" Eds Pantelis Pantelidis, to appear Palgrave Macmillan.

Working papers

- A regularization approach for large dimensional regression, with Liudas Giraitis and George Kapetanios
- A time varying three pass Regression Filter for factor Extraction, with Massimiliano Marcellino and George Kapetanios
- Bank profitability in the Euro area: The asymmetric effects of common supervision, with Ioanna Avgeri and Helen Louri
- Choosing between persistent and stationary large dimensional volatility, with George Kapetanios and Elias Chronopoulos
- Large Dimensional Threshold regression, with Elias Tzavalis and George Kapetanios
- Measuring the Default Risk of Small Business Loans: Improved Credit Risk Prediction using Deep Learning, with Elias Tzavalis and Aikaterini Cheimarioti
- Portfolio Selection with Stochastic Volatility , with Liudas Giraitis and George Kapetanios
- Forecasting Greek GDP using Structural Factor Models, Greek Economic Outlook, 14 and 15, Athens, Center of Planning and Economic Research Reports
- A small scale Macroeconometric Model for the Greek Economy, with Kazanas Thanasis and D. Papageorgiou, Athens, Greek Economic Outlook, Center of Planning and Economic Research Reports

Supervision of PhD students

- Kostantinos Batsos (main supervisor, expected 2024)
- Konstantina Apostolou (main supervisor, expected 2023)
- Ioanna Avgeri (co-supervisor, expected 2021)

Research Grants

- Marie Sklodowska Curie, IF, Horizon 2020, 2016-2018
- ELIDEK (team member), 2019-2022
- AUEB drasi 1, 2019-2021

- Alpha bank Greece (team member), 2018-2020
- AUEB, “innovative research papers”, 2019-2020
- UCY, starting research grant, 2016-2018
- Alpha bank Greece (team member), 2015-2016

Recent Presentations

- Credit Scoring and Credit Control Conference, Edinburg (virtual) 2021
- Computational and Financial Econometrics (CMStatistics), London (virtual) 2020
- Alpha bank Greece, Athens (virtual), 2020
- Society of Financial Econometrics, annual conference, Shanghai 2019
- International Association of Applied Econometrics, annual conference Cyprus, 2019
- Econometrics Workshop in honor of Peter C.B. Philips, AUEB 2019
- University of Southern California, Departmental Seminar series, 2018
- University of Cyprus, Brown Bag seminar series, March, 2018
- Kings College, London, econometrics group 2017
- University of Cyprus, School of Economics and Management, 2015

Teaching Experience

- Advanced Econometrics Postgraduate, AUEB
- Applied Econometrics in Economics and Finance, postgraduate, AUEB
- Data analysis, applied econometrics and computational methods, postgraduate , AUEB
- Money and Banking, undergraduate , AUEB
- Analysis of capital and money markets, undergraduate, AUEB
- Computational Methods, postgraduate, AUEB
- Investment and Portfolio Management, UCY, undergraduate, 2015-2018
- Corporate Financial Management, UCY, undergraduate, 2015-2018
- Portfolio optimization using excel and VBA, postgraduate, AUEB, 2010-2011
- Portfolio Management in excel, Queen Mary University of London, postgraduate, 2010-2011
- Programming in MatLab and Application in Financial Economics, postgraduate, AUEB, 2009
- Linear Algebra, postgraduate, AUEB, 2008
- Mathematics I (TA), Undergraduate, AUEB, 2009
- Econometrics I (TA), Undergraduate, AUEB, 2009
- Econometrics II (TA), Undergraduate, AUEB,2008