*Menelaos Karanasos*
*Professor of Financial Economics*
*Brunel University, London*

**Curriculum Vitae**
**March 2018**

## Contact Information:

Menelaos Karanasos
Marie Jahoda Building
CBASS
Economics and Finance
Brunel University London
London UB8 3PH
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## Current Appointments:

Professor of Financial Economics, CBASS,
Department of Economics and Finance, Brunel University, 2005-present

## Editorial Duties:

Econometrics/Finance Editor: Quantitative and Qualitative Analysis in Social Sciences
Guest Editor: Journal of Empirical Finance, Special Issue:
Recent Advances in Financial Econometrics, 2014

## Prior appointments:

Professor of Financial Economics, Business School,
Department of Economics, Newcastle University, 2004-2005

Lecturer in Financial Economics, Department of Economics, University of York, 1998-2004

Lecturer in Financial Economics, Department of Economics, Keele University, 1997-1998

## Education and Degrees:

Ph.D., *University of London, Birkbeck College*, 1997, Financial Economics

(Dissertation Title: *Essays on Financial Time Series Models*;
advisor: Dr. Stephen Satchell)

MSc, *University of London, Birkbeck College*, 1993, Economics (part-time)

Postgraduate Diploma, *University of London, Birkbeck College*, 1991, Economics

BSc, *Athens University of Economics and Business*, 1990, Economics

*Publications*

(Pdf files of the articles can be downloaded from my personal web page:
http://www.mkaranasos.com)

**Papers submitted for publication in refereed journals**:

(1) *Matrix inequality constraints for vector (asymmetric power) GARCH/HEAVY models and MEM with spillovers: some new (mixture) formulations* (with Y. Xu)

(2) The *finance growth nexus and public-private ownership of banks: non-linear time series evidence for Brazil since 1870* (with N. Campos, J. Zhang and P. Koutroumpis)

(3) *Economic Growth and Financial Development: Brazil, 1890-2003*
(with N. Campos and P. Koutroumpis)

(4) *Apocalypse Now, Apocalypse When? Economic Growth and Structural Breaks in Argentina* (1886-2003) (with N. Campos, M. Karoglou and P. Koutroumpis)

**Papers soon to be submitted for publication**:

(1) Time Varying Volatility Modeling: Theory and Applications
(with A. Canepa and A. Paraskevopoulos)

(2) *Tackling Infinity*
(with R. Baillie, A. Paraskevopoulos and P. Sibbertsen)

(3) *Stylized Facts for Extended HEAVY Models: The Importance of Asymmetries, Power Transformations, Hyberbolic Long Memory and Structural Breaks*
(with S. Yfanti and Y. Xu)

(4) *Economic Growth and Financial Development: Time Series Evidence from Regime-Switching Models: Brazil, 1890-2003)*
(with N. Campos, and P. Koutroumpis)

(5) *A closed form solution of a linear difference equation with variable coefficients*
(with A. Paraskevopoulos)

(6) *Trader type effects and the volatility-volume link: evidence from the Korean stock exchange,* (with S. Yfanti and A. Kartsaklas)

(7) *Fractionally Integrated Asymmetric Power HEAVY Models*
(with S. Yfanti and E. Noikokyris)

(8) *Financial development and economic growth nexus in the very long-run: non-linear time-series evidence for Brazil since 1870*
(with N. Campos, J. Zhang and P. Koutroumpis)

**Papers under revision**:

*A unified theory for the large family of time varying models with ARMA representations: One solution fits all*
(Revise and resubmit; with A. Canepa, A. Paraskevopoulos)

**Articles in refereed journals:**

**Forthcoming:**

(1) *The legacy of a fractured Eurozone: the Greek dra(ch)ma*
****Geoforum (Accepted subject to minor revisions;
with J. Hatgioannides, M. Karanassou, H. Sala and P. Koutroumpis)

(2) *Impact of QE on the UK stock market: Does the Bank of England information dissemination strategy matter?*
***Economic Inquiry (minor revisions; with G. Chortareas, E. Noikokyris)

(3) *Modelling time varying volatility spillovers and conditional correlations across commodity metal futures* *** International Review of Financial Analysis
(with F. Menla Ali, Z. Margaronis and R. Nath)

(4) *The significance of rollover in commodity returns using PARCH models*
Accepted subject to minor revisions (chapter in a book,
with Z. Margaronis, R B Nath and P. Koutroumpis).

**2017:**

*The Greek Dra(ch)ma: 5 years of austerity. The three Economists' view and a comment*
"POLITICAL ECONOMY PERSPECTIVES ON THE GREEK CRISIS", Ed. I. Bournakis and C. Tsoukis (with J. Hatgioannides, M. Karanassou, P. Koutroumpis and H. Sala)

**2016**:

(1) *Inflation convergence in the EMU and the link between inflation differentials and their uncertainty* ***Journal of Empirical Finance, 39, 241-253
(with P. Koutroumpis, Y. Karavias and V. Arakelian)

(2) *Multivariate FIAPARCH modelling of financial markets with dynamic correlations in times of crisis*
***International Review of Financial Analysis, 45, 332–349 (with S. Yfanti and M. Karoglou)

(3) *From riches to rags, and back? institutional change, financial development and economic growth in Argentina since 1890*
***Journal of Development Studies, 52, 206-223 (with N. Campos and B. Tan)

(4) *The informative role of trading volume in an expanding spot and futures market*
**Journal of Multinational Financial Management, 2016, 35, 24-40
(with S. Bhaumik and A Kartsaklas)

**2015**:

(1) *On the transmission of memory in GARCH-in-mean models*
***Journal of Time Series Analysis, 36, 706-720 (with C. Conrad)

(2) *Modelling the link between US inflation and output: the importance of the uncertainty channel,* **Scottish Journal of Political Economy, 62(5), 431-453 (with C. Conrad)

**2014:**

*Modelling stock volatilities during financial crises: a time varying coefficient approach*
***Journal of Empirical Finance, 29, 113-128 (with A. Paraskevopoulos, F. Menla Ali, S. Yfanti and M. Karoglou)

**2013:**

*Conditional heteroskedasticity in macroeconomics data: UK inflation, output growth and their uncertainties*
in Handbook of Research Methods and Applications in Empirical Macroeconomics, Ed. Nigar Hashimzade and Michael Thornton (with N. Zeng)

**2012**:

*Two to tangle: financial development, political instability and economic growth in Argentina*
***Journal of Banking and Finance, 36, 290-304 (with N. Campos and B. Tan)

**2011:**

(1) *Fractionally integrated APARCH modeling of stock market volatility- a multi country study*
***Journal of Empirical Finance, 18, 147-159 (with C. Conrad, and N. Zeng)

(2) *Analyzing the link between stock volatility and volume by a Mackey-Glass GARCH-type of model: the case of Korea*
Quantitative and Qualitative Analysis in Social Sciences (with C. Kyrtsou).

**2010:**

(1) *Negative volatility spillovers in the unrestricted ECCC-GARCH model*
****Econometric Theory, 26, 838-862 (with C. Conrad).

(2) *The link between macroeconomic performance and uncertainty*
***Economics Letters, 106, 154-157 (with C. Conrad, and N. Zeng)

**2009:**

*Dual long memory, structural breaks and the link between turnover and the range based volatility* ***Journal of Empirical Finance, 16, 836-851 (with A. Kartsaklas).

**2008:**

(1) *Economic growth, volatility and political instability: non-linear evidence for Argentina*, 1896-2000 ***Economics Letters, 100, 135-137 (with N. Campos)

(2) *Is the relationship between inflation and its uncertainty linear?*
German Economic Review, 9(3), 265-286 (with S. Schurer)

(3) *Are economic growth and the variability of the business cycle related ? Evidence from five European countries* International Economic Journal, 22, 445-459 (with S. Fountas)

(4) *The statistical properties of ACD models*
Quantitative and Qualitative Analysis in Social Sciences, 2(1), 29-49.

**2007:**

(1) *Inflation, output growth, and nominal and real uncertainty: Evidence for the G7 countries* ***Journal of International Money and Finance, 26, 229-250 (with S. Fountas)

(2) *The covariance structure of some financial time series models*
Quantitative and Qualitative Analysis in Social Sciences, 1(2), 71-87

**2006:**

(1) *A re-examination of the asymmetric power ARCH model*
***Journal of Empirical Finance, 13(1), 113-128 (with J. Kim)

(2) *Inflation uncertainty, output growth uncertainty, and macroeconomic performance*
****Oxford Bulletin of Economics and Statistics*, 68(3), 319-343 (with S. Fountas and J. Kim)

(3) *The impulse response function of the long memory GARCH model*
***Economics Letters, 90, 34-41 (with C. Conrad)

(4) *On the order of integration of monthly US ex-ante and ex-post real interest rates: new evidence from over a century of data*
***Economics Letters, 90, 163-169 (with S. Sekioua and N. Zeng)

(5) *The relationship between output growth and output uncertainty in the G3*
Economic Modelling, 23, 638-647 (with S.Fountas)

(6) *The real exchange rate and the purchasing power parity puzzle: Further evidence*
Applied Financial Economics, 16, 199-211 (with S. Sekioua)

**2005:**

(1) *On the inflation-uncertainty hypothesis in the USA, Japan and the UK: a dual long memory approach* Japan and the World Economy, 17, 327-343 (with C. Conrad)

(2) *The volume-volatility relationship and the opening of the Korean stock market to foreign investors after the financial turmoil in 1997*
Asia-Pacific Financial Markets, 12, 245-271 (with A. Kartsaklas and J. Kim)

(3) *Dual long memory in inflation dynamics across countries of the Euro area and the inflation-uncertainty hypothesis*
Studies in NonLinear Dynamics and Econometrics, 9(4), Article 5 (with C. Conrad)

(4) *The inflation output-variability relationship in the G3: a bivariate GARCH (BEKK) approach* Risk Letters, 1(2), 17-22 (with J. Kim)

(5) *On the existence or absence of a variance relationship: a study of macroeconomic uncertainty* *WSEAS Transactions on Computers*, 4, 1475-1482 (with J. Kim)

(6) *Is the reduction in output growth related to the increase in its uncertainty? The case of Italy* WSEAS Transactions on Business and Economics, 3, 116-122 (with S. Schurer)

**2004:**

(1) *On the autocorrelation properties of long memory GARCH processes*
***Journal of Time Series Analysis, 25, 265-281 (with Z. Psaradakis and M. Sola)

(2) *Inflation, inflation uncertainty and implications for a common European monetary policy*
Manchester School, 72(2), 221-242 (with S. Fountas and A. Ioannidis)

(3) *Output variability and economic growth: the Japanese case*
Bulletin of Economic Research, 56(4), 353-363 (with S. Fountas and A. Mendoza)

(4) *The impulse response weights of long memory ACD models*
WSEAS Transactions on Mathematics, 3(3), 681-685 (with C. Conrad)

(5) *Permanent and transitory components in a continuous time model of the term structure*
WSEAS Transactions on Business and Economics 2(1), 176-181
(with J. Hatgioannides and M. Karanassou)

(6) *The stock volatility-volume relationship in Canada and France*
IASME Transactions, 4(1), 659-664 (with A. Kartsaklas)

(7) *The statistical properties of long-memory ACD models*
WSEAS Transactions on Business and Economics, 2(1), 169-175

(8) *Analyzing US inflation by a GARCH model with simultaneous feedback*
WSEAS Transactions on Information Science and Applications, 2(1), 767-772
(with M. Karanassou and S. Fountas)

**2003:**

(1) *Moments of the ARMA-EGARCH model*
***Econometrics Journal, 6(1), 146-166 (with J. Kim)

(2) *Stability pact and interest rate spillovers: evidence from two EU countries*
Political Economy, 13, 31-55 (with C. Alexiou and M. Karanassou)

**2001-2002:**

(1) *Prediction in ARMA models with GARCH in mean effects*
***Journal of Time Series Analysis, 2001, 5, 555-576.

(2) *Inflation and output growth uncertainty and their relationship with inflation and output growth* ***Economics Letters, 2002, 75, 293-301 (with S. Fountas and J. Kim)

**1998-1999**:

*The second moment and the autocovariance function of the squared errors of the GARCH model* ****Journal of Econometrics, 1999, 90, 63-76

*A new method for obtaining the autocovariance of an ARMA model: an exact form solution*
****Econometric Theory, 1998, 14, 622-640

**Teaching:**

(Details are available upon request)

Brunel University
*Graduate Level*: *Modelling Financial Decisions and Markets; Derivative Securities*
*Quantitative Methods for Economics and Finance*

Develop new modules : *Banking and Finance Workshop* (2011-present)
*Quantitative Methods for Economics and Finance* (2011-present)
Work Placement for PG degrees (2016-present)

Assisting in Developing new Msc Degrees: *Banking and Finance (2013-present)*
*Business Finance (2013-present)*

University of Newcastle
*Graduate Level*:
*Financial Theory and Corporate Policy; Applied Time Series Modelling and Forecasting;*
*Research Methods in International Economics and Finance*

University of York
*Graduate level*: *Corporate Finance; Macro and Financial Econometrics*;
*Undergraduate level*: *Financial Management and Financial Economics; Business Finance*

**Departmental and School Service**:

Brunel University:

Director of *Postgraduate Studies* (2011-present)
Director of the *Macroeconomics Research Centre-Group* (2006-present)
Director of the *Postgraduate dissertations* (2007-2011)
Director of the *Undergraduate dissertations* (2006-2011)
Director of the *International Finance Research* Group (2005-2006)

University of York:

*MSc Exam officer* (2002-2004)
*Director of the BSc in Economics and Finance* (2001-2002)
*Chair of the Departmental Teaching Committee* (2001-2002)
*Graduate Prospectus officer* (1999-2004)
*Admissions Officer*-PAFI (1999-2004)
*Open Day organizer* (1999-2001)

**External Examiner**:

*London Metropolitan University* (2007-2011)
*Queen Mary, University of London (Business School)* (2012-2015)
*University of Greenwich (Business School)* (2016-present)

**Research Grants**:

**Jan 2013-Jan 2016**

RAstaNEWS European Commission FP7, Research Grant
"*Macro-Risk Assessment and Stabilization Policies with New early Warning Signals*"
*The grant was 2.4M Euro with approximately 88K Euro coming to Brunel*
Twelve European universities worked together on this project
RAstaNEWS website: http://www.rastanews.eu/

*Conference Sponsorship*

*Money Macro and Finance (MMF)*: 1,000 (2012-2013)
*MMF*: 500 (2013-2014)
*Society of Nonlinear Dynamics and Econometrics (SNDE)*: 2,000 (2013-2014)
*MMF*: 1,000; *(SNDE)*: 1,000 (2014-2015)

**Ph.D. Supervision**:

(Pdf files of the Ph.D. dissertations can be downloaded from my
personal web page: http://www.mkaranasos.com)

1. Dr. Jinki Kim**,** 1999-2003, University of York
*Some applications of non-linear time series models in financial data*
Current Position: Gangwon Development Research Institute, Korea
Joint publications: *Oxford Bulletin of Economics and Statistics,*
*Journal of Empirical Finance, Econometrics Journal, Economics Letters*,
*Asia-Pacific Financial Markets*
2. Professor Christian Conrad, 2002-2006, University of Mannheim (second supervisor)
*GARCH models with long memory and nonparametric specifications*
Current Position: Professor, University of Heidelberg, Germany
Previous Appointment: Post-Doc, ETH-Zürich
Joint Publications: *Econometric Theory, Journal of Empirical Finance,*
*Journal of Time Series Analysis*, *Economics Letters(2), Japan and World Economy,*
*Studies in Nonlinear Dynamics and Econometrics, Scottish Journal of Political Economy*
3. Dr. Aris Kartsaklas, 2003-2008, University of York
*Long memory, structural breaks and the volatility-volume relationship*
Current Position: Lecturer, Brunel University
Previous Appointment: Lecturer, Queen Mary, University of London
Joint Publications: *Journal of Empirical Finance (2), Asia Pacific Financial Markets,*
*Journal of Multinational Financial Management*
4. Dr. Ning Zeng, 2004-2009, Brunel University
*The usefulness of econometric models with stochastic volatility and long memory:*
*applications for macroeconomic and financial time series*
Current Position: Associate Professor, Macau University of Science and Technology
Previous Appointment: Lecturer, Jinan University, China
Joint Publications: *Journal of Empirical Finance, Economics Letters(2)*
*Handbook of Research Methods and Applications in Empirical Macroeconomics*

5. Dr. Bin Tan, 2006-2010, Brunel University
*Growth, financial development, market liquidity and risk*
Current Position: Associate Professor, Southwest Jiaotong University
Previous Appointment: Lecturer, Southwestern University of Finance and Economics (SWUFE), ChengDu, China
Joint publications: *Journal of Banking and Finance, Journal of Development Studies*
6. Dr. Jihui Zhang, 2008-2013, Brunel University
7. Dr. Stavroula Yfanti, 2008-2014 (part-time)
Current Position: Lecturer, Loughborough University (Business School)
Previous Appointments: Lecturer, Lancaster University (Business School)
National Bank of Greece, Research Department
Joint Publications: *Journal of Empirical Finance, International Review of Financial Analysis*
8. Dr. Panagiotis Koutroumpis, 2012-2015
Current Position: Visiting Lecturer, Queen Mary University of London
Joint Publications: *Journal of Empirical Finance, Geoforum, 2 chapters in books*
9. Dr. Zannis Margaronis, 2011-2016 (part-time)
Current Position: RZ Corporation Ltd, UK
Joint publications: *International Review of Financial Analysis, 1 chapter in a book*
10. Dr. Maher Alliwa, 2011-2016
Current Position: Lecturer, Tishreen University, Syria
11. Dr. Hayan Omran, 2011-2016
Current Position: Lecturer, Damascus University
12. Dr. Stavros Dafnos, 2011-2017 (part-time)
Current Position: Ministry of Education, Greece
Previous Appointment: Lecturer, University of Hertfordshire

Current Supervision:

Mrs. Souhaila Al Hesso, 2016-present

**Ph.D. Examination:**

(Details are available upon request)

Piotr Zegadlo (supervisors: Z. Psaradakis and R.Versteeg),
Birkbeck College, University of London, 2018
Huthaifa Alquaralleh (supervisor Alessandra Canepa), Brunel University London, (I), 2018
Spyridoula Tzima (supervisor Jan Fidrmuc), Brunel University London, (I), 2018
Christos Argyropoulos (supervisor Ekaterini Panopoulou), University of Kent, 2016
Xiaoyu Li (supervisor James Davidson), University of Exeter, 2016
Fawaz Khaled (supervisor Alessandra Canepa), Brunel University London, (I), 2016
Hasiando Manik (supervisor Kaushik Mitra), University of Birmingham, 2016
Thaana Ghalia (supervisor Jan Fidrmuc), Brunel University London, (I), 2016
Jinu Lee (supervisor George Kapetanios), Queen Mary, University of London, 2015
Massimo Sbracia (supervisor Guglielmo Caporale), Brunel University, (I), 2015
David Allen (supervisors Steve Satchell and Lizieri), University of Cambridge, 2015
Cheng Yang (supervisor Kate Phylaktis), CASS Business School, London, 2015
Handy Tanuwijaya(supervisor Neil Kellard), University of Essex, 2014
Sarah Mouabbi (supervisor Andrea Carriero), Queen Mary University of London, 2014
Mohaimen Mansur (supervisor Andrea Carriero), Queen Mary, University of London, 2013
Agniezka Trzeciakiewicz (supervisor Aydin Ozkan), University of Hull, 2013
Seyedeh Asieh Tabaghdehi (supervisor John Hunter), Brunel University, (I), 2013
Min-Ho Nam (supervisor Kaushik Mitra), University of St Andrews, 2013
Yongden Hu (supervisor Garry Phillips), Cardiff University, 2013
Michele Marzano (supervisor Jerry Coakley), University of Essex, 2012
Fotis Papailias (supervisor Richard Baillie), Queen Mary, University of London, 2012
Ourania Dimitraki (supervisor Guy Liu), Brunel University, (I), 2012
Norzalina Ahmad (supervisor Neil Kellard), University of Essex, 2012
Ozge Kandemir (supervisor Mustafa Caglayan), University of Sheffield, 2012
Singh Chadha (supervisor Stephen Satchell), Birkbeck College, University of London, 2011
Ahmad Saleh (supervisor Nauro Campos), Brunel University, London (I), 2010
Emmanuil Noikokyris (supervisor Georgios Chortareas), University of Essex, UK, 2010
Zijian Yang (supervisor Sheri Markose), University of Essex, UK, 2010
Hyunchul Lee (supervisor Jerry Coakley), University of Essex, UK, 2010
John Beirne (supervisor John Hunter), Brunel University, London (I) 2009
Christina Verra (supervisor George Kapetanios), Queen Mary, University of London, 2009
Jian Dollery (supervisor Jerry Coakley), University of Essex, UK, 2008
Silvia Lui (supervisor: George Kapetanios), Queen Mary, University of London, 2007
Muslimin Anwar (supervisor: Chris Martin), Brunel University, London (I), 2007
Vikentia Provizionatou (supervisor: Sheri Markoze), University of Essex, UK, 2007
Edmund Spungin (supervisor: Elias Tzavalis), Queen Mary, University of London, UK, 2007
Christian Conrad (supervisors: E. Mammen, M. Karanasos), University of Mannheim, 2006
Anders Erikson (supervisor Rolf Larsson), Uppsala University, Sweden, 2005
Soyeon Lee (supervisor: James Davidson), Cardiff University, UK, 2005
Benjamin Warner (supervisor: Professor Peter N. Smith), University of York, UK (I), 2003
Steve Lawford (supervisor: Professor Karim Abadir), University of York, UK (I), 2001

**Refereeing:**

*Journal of Econometrics (2), Econometric Theory (6),*
*Journal of Banking and Finance* (1), *Economic Journal (4),*
*International Economic Review (1),*
*Journal of Applied Econometrics (2), Journal of Health Economics (1),*
*Journal of the Royal Statistical Society (series D) (1),*
*Oxford Bulletin of Economics and Statistics (2),*
*Journal of Economic Growth(1), Economica (1),*
*Journal of Empirical Finance (6), Journal of Financial Econometrics (3),*
*Journal of Time Series Analysis (4),*
*Econometric Reviews (1), Econometrics Journal (2)*
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*Journal of Macroeconomics (2), Japan and the World Economy (1),*
*International Review of Financial Analysis (1),*
*Economic Modelling (4), Empirical Economics (2),*
*International Journal of Forecasting* (2),
*Scottish Journal of Political Economy (4), Manchester School (1),*
*Studies in Nonlinear Dynamics and Econometrics (3),*
*Computational Statistics and Data Analysis (1),*
*European Journal of Finance* (2), *Quantitative Finance and Economics (1),*
*International Review of Economics and Finance* (3),
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*Bulletin of Economic Research (3), Energy Economics (1),*
*Applied Financial Economics (1), Empirica (1),*
*Contemporary Economic Policy (1), Economics (1)*
*Journal of Applied Statistics (1), Eurasian Business Review* (1),
*Journal of Economics and Statistics (2),*
*South Eastern Europe Journal of Economics (1),*
*Journal of Economic Studies* (1), *Statistical Papers* (1),
*Health Economics Review* (1), *Journal of Economic Studies* (1),
*International Journal of Financial Studies* (1),
*Journal of Statistical Computation and Simulation* (1),
*Journal of Economic Sciences and Applied Research* (1),
*Open Journal of Statistics* (1), *Global Business and Economics Review* (1)
*International Journal of Financial Engineering and Risk Management* (1)
*Journal of the Operational Research Society* (1)
*The Singapore Economic Review (1),*

**Organization of Conferences:**

(Details of the Brunel Macroeconomics Research Centre (BMRC)-Quantitative and Qualitative Analysis in Social Sciences (QASS) conferences can be found at the QASS web site: http://qass.uk/conferences)

13th BMRC conference on *Macro and Financial Economics and Econometrics*
Brunel University, May 2017

12th BMRC-CEF conference on *Macro and Financial Economics and Econometrics*
Brunel University, May 2016
11th BMRC-DEMS conference on *Macro and Financial Economics and Econometrics*
Brunel University, May 2015

10th BMRC-DEMS conference on *Macro and Financial Economics and Econometrics*
Brunel University, May 2014

9th BMRC-QASS conference on *Macro and Financial Economics*
Brunel University, May 30th 2013

8th BMRC-QASS conference on *Macro and Financial Economics*
Brunel University, May 24th 2013

7th BMRC-QASS conference on *Macro and Financial Economics*
Brunel University, May 2012

Alfred-Weber-Institute-QASS Conference on *Macro and Financial Econometrics*
University of Heidelberg, September 2011 (Co-chair with C. Conrad)

6th BMRC-QASS conference on *Macro and Financial Economics*
Brunel University, May 2011

5th BMRC-QASS conference on *Macro and Financial Economics*
Brunel University, May 2010

4th BMRC-QASS conference on *Macroeconomics: Theory and Applications*
Brunel University, July 2009

QASS conference on *Financial Econometrics and Realized Volatility/Vast Data*
Queen Mary University of London, June 2009 (co-chair with George Kapetanios)

3rd BMRC-QASS conference on *Policy Challenges from the Current Financial Crisis*
Brunel University, May 2008 (co-chair with Philip Davis)

CEF-QASS conference on *Empirical Finance*
Brunel University, 2008 (co-chair with Guglielmo Maria-Caporale)

2nd BMRC-QASS conference on *Stochastic Volatility and Persistence*
Brunel University, June 2007

4th *Applied Financial Economics* (AFE - QASS) Conference
Samos, Greece, July 2007
(co-chair with Kyriakos Kioulafas and John Hatgioannides)

1st BMRC-QASS conference on *Macro and Financial Economics/Econometrics*
Brunel University, June 2006

3rd *Applied Financial Economics* (AFE - QASS) Conference
Samos, Greece, July 2006
(co-chair with Kyriakos Kioulafas and John Hatgioannides)

**Invited Presentations**:

(Details are available upon request)

**Invited Conference Talks:**

**2018:** 2nd *Financial Economics and Network Science workshop*, University of Greenwich, June

**2017:** 1st *Financial Economics and Network Science workshop*, University of Greenwich, June

**2011**: Conference on *Macroeconomic Policy, Istanbul Bilgi University*, July

**Invited Departmental Seminars**:

**2017-2018:**
(1) ICMA Centre, *University of Reading*
(2) Business School, *King's College London*
(3) Department of Economics, *University of Piraeus*, Athens, Greece
(4) Management School, *Lancaster University*
(5) Department of Economics, *University of Copenhagen*, Denmark
(6) Department of Economics, *University of Bath*

**2015-2016:**

*Athens University of Economics and Business*, Athens, Greece

**2014-2015**

Department of Economics and Business, *Aarhus University, Denmark*

**2013-2014**:

(1) Department of Economics, Mathematics and Statistics, *Birkbeck College, Uni. of London*
(2) Department of Economics, *Queen Mary University of London*
(3) Department of Econometrics, *Erasmus University*, Rotterdam
(4) Granger Centre for Time Series Econometrics, *University of Nottingham*
(5) Tanaka Business School, *Imperial College*
(6) Business School, *University of Manchester*
(7) Business School, *Cardiff University*
(8) *Centre of Research in Economics and Statistics (CREST)*, Paris
(9) Department of Statistics, *London School of Economics*
(10) Department of International Business and Economics, *University of Greenwich*

**2012-2013**:

(1) School of Economic Sciences, *Athens University of Economics and Business*, Greece
(2) Department of Economics, *University of Pireaus*, Greece
(3) Department of Economics, *University of Sheffield*
(4) Business School, *Aston University*
(5) Business School, *University of Essex*

**2011-2012**:

(1) School of Business and Management, *Queen Mary University of London*
(2) Department of Economics, *University of Marburg*, Germany
(3) Department of Economics, *Bielefeld University*, Germany
(4) School of Economics, *University of Kent*,
(5) School of Economics, *Kingston University*

**2006-2010**:

2010: (1) School of Business and Economics, *Humboldt University Berlin*
(2) Department of Economics, *University of Athens*
2009: Department of Economics, *University of Mannheim*, Germany
2008: School of Economics, *University of Reading*
2007: (1) Department of Economics, *University of Exeter*
(2) Management School, *University of Southampton*
(3) Department of Finance and Financial Services, *London Metropolitan University*
(4) Department of Management, Technology and Economics, *ETH Zurich*
(5) Department of Economics, *University of Macedonia*
2006: CCFEA Centre, *University of Essex*

**Conference Presentations:**

(Details are available upon request)

**2018**

*26th Annual Symposium of the SNDE*, Tokyo, March
*4th International Conference on Applied Theory, Macro and Empirical Finance*, University of Macedonia, Greece, April
*17th CRETE Conference*, Tinos, Greece, July

**2017**

*25th Annual Symposium of the SNDE*, Paris, March
*4th SEM*, Boston, USA, July
*16th CRETE Conference*, Milos, Greece, July
*11th CFE Conference*, Senate House, University of London, December

**2016**

Final *RASTANEWS Workshop*, University Cattolica Milan, Milan, January
*24th Annual Symposium of the SNDE*, University of Alabama, Alabama, March
*3rd IAAE Conference*, University of Milano Bicocca, Milan, Italy, June
*15th C.R.E.T.E Conference* Tinos, Greece, July
*69th ESEM Conference*, University of Geneva, Geneva, Switzerland, August
*10th CFE Conference*, University of Seville, Seville, Spain, December

**2015**

*2nd RASTANEWS Conference,* University of Milano Bicocca, March
*23rd SNDE Annual Symposium,* Oslo, Norway, March
*11th BMRC-QASS Conference*, Brunel University, May
*2nd IAAE Conference*, University of Macedonia, Thessalonika, Greece, June
*14th* Conference on Research on Economic Theory and Econometrics (*C.R.E.T.E*), Chania, Crete, Greece, July
*9th CFE Conference*, Senate House, University of London, December
*World Finance and Banking Symposium*, Hanoi, Vietnam, December

**2014**:

*1st RASTANEWS Conference,* University of Milano Bicocca, January
*22nd SNDE Annual Symposium*, The City University of New York, April
*10th BMRC-QASS Conference*, Brunel University, May
*2nd ISNPS Conference*, Cadiz, Spain, June
*1st IAAE Conference*, Queen Mary University of London, June
*35th ISF*, Erasmus University, Rotterdam, July
*13th CRETE Conference*, Athens University of Economics and Business, Greece, July
*European Econometric Society,* University of Toulouse, August
*8th CFE Conference*, University of Pisa, December
*World Finance and Banking Symposium*, Nanyang Business School,
Nanyang Technological University (NTU), Singapore, December
*27th Australasian Finance and Banking Conference*, Australian School of Business
at UNSW, December

**2013**:

*3rd Humboldt–Copenhagen Conference*, Humboldt University, Berlin, March (poster session)
*21st SNDE Annual Symposium*, University of Milan-Bicocca, Italy, March
*9th BMRC-QASS Conference*, Brunel University, May 30th
*8th BMRC-QASS Conference*, Brunel University, May 24th
*12th CRETE Conference*, Athens University of Economics and Business, Greece, July
*Surrey-Fordham Conference*, University of Surrey, November
*7th CFE Conference*, Senate House, University of London, December

**<u>Referees</u>:**

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## APPENDIX

### Conference Presentations (2006-2011):

**2011**: *10th EEFS Conference*, Queen Mary University of London, June (2 papers)
(Organised a session on Finance, Growth and Volatility)

**2010**: *18th SNDE Annual Symposium*, University of Piemonte, Novara, Italy, April (2 papers)

**2009:**

(1) *4th BMRC-QASS Conference*, Brunel University, London, July
(2) *QASS conference*, Queen Mary University, London, June
(3) *17th SNDE Annual Symposium*, Federal Reserve Bank, Atlanta, April (2 papers)

**2008:**

(1) *7th Oxmetrics User Conference*, CASS Business School, London, September
(2) *Financial Econometrics and Vast Data Conference*, Oxford-Man Institute, Oxford, September (poster session)
(3) *40th MMF Conference*, Birkbeck College, London, September
(4) *ESRC Econometric Study Group Conference*, University of Bristol, July
(5) *1st SoFie Conference*, Stern Business School, New York University, June (poster session)
(6) *2nd EMG Conference*, CASS Business School, London, May
(7) *16th SNDE Conference*, Federal Reserve Bank, San Francisco, April

**2007:**

(1) *ESEM Conference*, Budapest, Hungary, August
(2) *27th ISF Conference*, New York, USA, June

**2006:**

(1) *4th Oxmetrics User Conference*, CASS Business School, London, UK, September
(2) *ESEM Conference*, Vienna, Austria, August
(3) *26th ISF Conference*, Santander, Spain, June
(4) *3rd AFE Conference*, Samos, Greece, July
(5) *12th CEF Conference*, Limmasol, Cyprus, June