Menelaos Karanasos
Professor of Financial Economics
Brunel University, London

Curriculum Vitae
March 2020

Contact Information:

Menelaos Karanasos
Marie Jahoda Building
CBASS
Economics and Finance
Brunel University London
London UB8 3PH
Tel: 44 (0)1895 265284
Fax: 44(0)1895 269770
Email: menelaos.karanasos@brunel.ac.uk

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 Revised and Resubmit

(1) *Investors' trading behaviour and stock market volatility during crisis periods: a dual long-memory model for the Korean stock exchange*
(with G-M. Caporale, A. Kartsaklas, S. Yfanti; second round)

(2) *Institutional change and economic growth in Brazil: Evidence from a new dataset, 1870-2003* (with N. Campos, P. Koutroumpis, J. Zhang; second round)

(3) *On the macro-drivers of realized volatility: the destabilizing impact of UK policy Uncertainty across Europe* (with S. Yfanti; third round)

(4) *The finance growth nexus and public-private ownership of banks: Evidence for Brazil since 1870* (with N. Campos, P. Koutroumpis, J. Zhang; second round).

Papers submitted for publication in refereed journals:

(1) *A unified theory for the large family of time varying models with ARMA representations: One solution fits all* (with A. Paraskevopoulos, T. Magdalinos, A. Canepa).

(2) *Finance, institutions and growth in Brazil since 1890: Evidence from a new dataset* (with N. Campos, P. Koutroumpis)

(3) *The three-dimensional hyperbolic asymmetric power HEAVY model: the importance of range-based volatility and structural breaks*
(with S. Yfanti, G. Chortareas, E. Noikokyris)

(4) *Second order time dependent U.S. inflation persistence: a GARCH-in-mean model with varying coefficients* (with A. Canepa, A. Paraskevopoulos)

(5) *Apocalypse now, Apocalypse when? Economic growth and structural breaks in Argentina* (1886-2003) (with N. Campos, M. Karoglou, P. Koutroumpis)

(6) *Macro-financial linkages in the high-frequency domain: the effects of uncertainty on realized volatility* (with G-M. Caporale, S. Yfanti)

<u>Papers soon to be submitted for publication</u>:

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

(2) *A theory for the ARMA(∞, q) model*
(with R. Baillie, A. Paraskevopoulos, P. Sibbertsen)

(3) *Stylized facts for extended HEAVY Models: The importance of asymmetries, power transformations and structural breaks*
(with S. Yfanti, Y. Xu)

(4) *Explicit and compact representations for the Green's function and the solution of linear difference equations with variable coefficients*
(with A. Paraskevopoulos)

(5) *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, P. Koutroumpis)

(6) *Time varying volatility modeling: Theory and applications*
(with A. Canepa, A. Paraskevopoulos)

(7) *An Advanced approach to algorithmic portfolio management*
(with A. Christopoulos, Z. Margaronis, R. B. Nath, G. S. Metallinos)

Articles in refereed journals:

2020:

(1) *The long memory HEAVY process: modeling and forecasting financial volatility*
*** (3 ABS List) Annals of Operations Research, forthcoming
(with S. Yfanti, A. Christopoulos)

2019:

(1) *Impact of QE on the UK stock market: Does the Bank of England information dissemination strategy matter?* *** (3 ABS List) Economic Inquiry, 57(1), 567-583
(with G. Chortareas, E. Noikokyris)

(2) *The significance of rollover in commodity returns using PARCH models*
Chapter in: In: J. Chevallier, S. Goutte, D. Guerreiro, S. Saglio, B. Sanhaji(Eds.), "Financial Mathematics, Volatility and Covariance Modelling",
Volume 2, Routledge, Advances in Applied Financial Econometrics.
(with Z. Margaronis, R B Nath and P. Koutroumpis).

2018:

(1) *The legacy of a fractured Eurozone: the Greek dra(ch)ma*
**** (4 SJR List; Geography, Econ. Geography) Geoforum, 93, 11-21
(with J. Hatgioannides, M. Karanassou, H. Sala and P. Koutroumpis)

(2) *Modelling time varying volatility spillovers and conditional correlations across commodity metal futures* *** International Review of Financial Analysis, 57, 246-256
(with F. Menla Ali, Z. Margaronis and R. Nath)

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*
**** (4* ABS List) 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
Undergraduate Level: *Risk Management*

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:

Division Lead for the *Accounting and Finance Division* of the Department (2019-present)
Director of *Postgraduate Studies* (2011-2019)
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
13. Dr. Souhaila Al Hesso, 2016-2020
Current Position: Queen Mary University of London, Teaching Position

Current Supervision:

1. Jiaying Wu, 2019-present
2. Ekaterina Glebkina, 2020-present (part-time)

<u>Ph.D. Examination</u>:

(Details are available upon request)

Abril Rosen Escuivel (supervisor: N. Kellard and S. Price), University of Essex, 2020
Amer Al-Bkhetan (supervisor: B. Atkinson), University of Central Lancashire, 2019
Trung Le (supervisor: R. Markellos), University of East Anglia, 2019
Marcus Cobb (supervisor: A. Carriero), Queen Mary, University of London, 2019
Hui Zhi (supervisor: K. Vergos), University of Portsmouth, 2018
Tixin Liao (superisors: J. Coakley and Neil Kellard), University of Essex, 2018
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)
....
Journal of Macroeconomics (2), Japan and the World Economy (1),
International Review of Financial Analysis (1),
Economic Modelling (5), 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),
....
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), Heliyon (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)

15th BMRC conference on *Macro and Financial Economics and Econometrics*
Brunel University, May 2019

14th BMRC conference on *Macro and Financial Economics and Econometrics*
Brunel University, May 2018

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

Workshop on Long Memory
University of Hannover, October

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

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

Invited Departmental Seminars:

2019-2020:

School of Economics and Finance, *Queen Mary University of London*
Department of Economics, *University of Birmingham*
Department of Economics and Finance, *University of Portsmouth*
Business School, *University of Sussex*

2018-2019:

BI *Norwegian Business School*
Department of Economics and Statistics, *University of Turin*

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*

<u>Conference Presentations</u>:

(Details are available upon request)

2020
19th CRETE Conference, Naxos, Greece, July
1st Conference on Economics and FinTech, Athens, April
6th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Greece, April
89th International Atlantic Economic Society Conference
Rome, March

2019

10th Conference of the Financial Engineering and Banking Society, University of West Attica, Athens, December
18th CRETE Conference, Tinos, Greece, July
5th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Greece, April
27th Annual Symposium of the SNDE, Federal Reserve Bank of Dallas, Texas, March
Data Science and Social Research, University of Milano, Bicocca, January

2018

12th CFE Conference, University of Pisa, December
26th Annual Symposium of the SNDE, Keio University, 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

Referees:

(1) Professor Allan Timmermann, Rady School of Management,
University of California, San Diego, 9500 Gilman Drive, La Jolla, CA 92093-0508.
Tel: (858) 534 0894; Fax: (858) 534 0745; Email: atimmermann@ucsd.edu.

(2) Professor James Davidson, Business School,
University of Exeter, Exeter, EX4 4ST, UK.
Tel: +44 (0)1392 724517; Fax: + 44 (0)1392 723242; Email: James.Davidson@exeter.ac.uk.

(3) Professor Richard Baillie, Business School,
King's College London, 30 Aldwych, London, WC2B 4BG
Tel +44 (0)20 7848 3770; Email: richard.baillie@kcl.ac.uk

(4) Professor. Steve Satchell, The University of Sydney Business School, NSW 2006 Australia
Fax: +61 2 9351 6461; Email: ses999gb@yahoo.co.uk

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