Menelaos Karanasos

Curriculum Vitae (February 2021)

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Menelaos Karanasos
Curriculum Vitae
CBASS
Economics and Finance
Brunel University London
Marie Jahoda Building
London UB8 3PH
44 (0)1895 265284
Menelaos.karanasos@brunel.ac.uk

Current Position

2005 - Present –Professor of Financial Economics and Econometrics,
Department of Economics and Finance, Brunel University London.

Education and Degrees

1997 – Ph.D., Department of Economics, University of London, Birkbeck College.

Thesis: Essays on Financial Time Series Models (Advisor: Prof. S. Satchell).

1993– MSc (Economics), Department of Economics, University of London, Birkbeck College (part-time).

1991 – Postgraduate Diploma (Economics), Department of Economics, University of London, Birkbeck College.

1990 – First Degree (Economics), Department of Economics, Athens University of Economics and Business.

Prior Appointments

2004- 2005 –Professor of Financial Economics and Econometrics, Business School, Department of Economics, Newcastle University.

1998 - 2004 – Lecturer (Financial Economics and Econometrics), Department of Economics, University of York
1997-1998 - Department of Economics, Keele University

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

Citations (Google Scholar)

Total number of citations: **2,484**

Publications

Revise and Resubmit (3)

2021 – **M. Karanasos**, S. Yfanti.
Financial volatility modeling with option-implied information and important macro-factors.
Second Round.

2021 – **M. Karanasos**, S. Yfanti, J. Hunter.
Emerging stock market volatility and economic fundamentals:
The importance of US uncertainty spillovers, financial and health crises.
Second Round.

2021 – **M. Karanasos**, N. Campos, P. Koutroumpis, J. Zhang.
The finance growth nexus and public-private ownership of banks:
Evidence for Brazil since 1870.
Second Round.

Under Review (7)

2021- **M. Karanasos**, A. Paraskevopoulos, A. Magdalinos, A. Canepa.
A unified theory for the large family of time varying models with ARMA representations:
One solution fits all.
First Round.

2021 **M. Karanasos**, S. Yfanti, C. Zopounidis, A. Christopoulos.
Corporate credit risk counter-cyclical interdependence: A systematic analysis of cross-border and cross-sector correlation dynamics.
First Round.

2021 - **M. Karanasos**, N. Campos, P. Koutroumpis.
Finance, institutions and growth in Brazil since 1890: Evidence from a new dataset.
First Round.

2021 - **M. Karanasos**, S. Yfanti, J. Hunter.
Cross-border linkages in the European tourism industry:
The counter-cyclical behaviour of the time-varying sectoral correlations.
First Round.

2021 - **M. Karanasos**, A. Canepa, A. Paraskevopoulos.
Second order time dependent U.S. inflation persistence:
A GARCH-in-mean model with varying coefficients.
First Round.

2021 - **M. Karanasos**, N. Campos, M. Karoglou, P. Koutroumpis,
C. Zopounidis, A. Christopoulos.
Apocalypse now, Apocalypse when? Economic growth and structural
breaks in Argentina.
First Round.

2021 - **M. Karanasos**, G-M. Caporale, S. Yfanti.
Macro-financial linkages in the high-frequency domain:
The effects of uncertainty on realized volatility.
First Round.

Published

2021 (4)

2021 – **M. Karanasos**, S. Yfanti, A. Christopoulos.
The long memory HEAVY process: Modelling and forecasting financial volatility.
Annals of Operations Research (*** ABS List). Forthcoming.

2021 – **M. Karanasos**, G-M. Caporale, A. Kartsaklas, S. Yfanti.
Investors trading behaviour and stock market volatility during crisis periods:
A dual long-memory model for the Korean stock exchange.
*International Journal of Finance and Economics****. Forthcoming.

2021 – **M. Karanasos**, S. Yfanti.

On the economic fundamentals behind the dynamics of equicorrelations among asset classes:

Global evidence from equities, real estate and commodities.
*Journal of International Financial Markets, Institutions & Money****. Forthcoming

2021 – **M. Karanasos**, S. Yfanti, G. Chortareas, E. Noikokyris.
A three-dimensional asymmetric power HEAVY model.
*International Journal of Finance and Economics****. Forthcoming.

2020 (2)

2020 – **M. Karanasos**, N. Campos, P. Koutroumpis, J. Zhang.
Institutional change and economic growth in Brazil:
Evidence from a new dataset, 1870-2003.
*Journal of Institutional Economics****. 16. 883-910.

2020 – **M. Karanasos**, S. Yfanti.
On the macro-drivers of realized volatility:
The destabilizing impact of UK policy uncertainty across Europe.
*European Journal of Finance****. 26(12). 1146-1183.

2019 (2)

2019 – **M. Karanasos**, G. Chortareas, E. Noikokyris.
Impact of QE on the UK stock market: Does the Bank of England information dissemination strategy matter?
*Economic Inquiry****. 57(1). 567-583.

2019 – **M. Karanasos**, Z. Margaronis, R. B. Nath, P. Koutroumpis.
The significance of rollover in commodity returns using PARCH models.
Chapter 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.

2018 (2)

2018 – **M. Karanasos**, J. Hatgioannides, M. Karanassou, H. Sala, P. Koutroumpis.
The legacy of a fractured Eurozone: the Greek dra(ch)ma.
*Geoforum****. 93. 11-21.

2018 – **M. Karanasos**, F. Menla Ali, Z. Margaronis, R. Nath.
Modelling time varying volatility spillovers and conditional correlations across commodity metal futures.
*International Review of Financial Analysis****. 57. 246-256.

2017

2017 – **M. Karanasos**, J. Hatgioannides, M. Karanassou, P. Koutroumpis, H. Sala.
The Greek Dra(ch)ma: 5 years of austerity. The three Economists view and a comment.
Chapter in: Political Economy Perspectives on the Greek Crisis,
Ed. I. Bournakis, C. Tsoukis, D. K. Christopoulos, T. Palivos. Springer.

2016 (4)

2016 – **M. Karanasos**, P. Koutroumpis, Y. Karavias, V. Arakelian.
Inflation convergence in the EMU and the link between inflation differentials and their uncertainty.
*Journal of Empirical Finance****. 39. 241-253.

2016 – **M. Karanasos**, S. Yfanti, M. Karoglou.
Multivariate FIAPARCH modelling of financial markets with dynamic correlations in times of crisis.
*International Review of Financial Analysis****. 45. 332-349

2016 – **M. Karanasos**, N. Campos, B. Tan.
From riches to rags, and back? Institutional change, financial development and economic growth in Argentina since 1890.
*Journal of Development Studies****. 52. 206-223.

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

2015 (2)

2015 – **M. Karanasos**, C. Conrad.
On the transmission of memory in GARCH-in-mean models.
*Journal of Time Series Analysis****. 36. 706-720.

2015- **M. Karanasos**, C. Conrad.
Modelling the link between US inflation and output:
The importance of the uncertainty channel.
*Scottish Journal of Political Economy***. 62(5). 431-453.

2014

2014 – **M. Karanasos**, A. Paraskevopoulos, F. Menla Ali, S. Yfanti, M. Karoglou.
Modelling stock volatilities during financial crises: A time varying coefficient approach.
*Journal of Empirical Finance****. 29. 113-128.
2013

2013– **M. Karanasos**, N. Zeng.
Conditional heteroskedasticity in macroeconomics data:
UK inflation, output growth and their uncertainties.
Chapter in: *Handbook of Research Methods and Applications in Empirical Macroeconomics*.
Ed. Nigar Hashimzade and Michael Thornton. Edward Elgar Publishing Limited.

2012

2012- **M. Karanasos**, N. Campos, B. Tan.
Two to tangle: Financial development, political instability and economic growth in Argentina.
*Journal of Banking and Finance****. 6. 290-304.

2011 (2)

2011 – **M. Karanasos**, C. Conrad, N. Zeng.
Fractionally integrated APARCH modeling of stock market volatility- a multi country study
*Journal of Empirical Finance****. 18. 147-159.

2011 – **M. Karanasos**, C. Kyrtsou.
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**.

2010 (2)

2010 – **M. Karanasos**, C. Conrad.
Negative volatility spillovers in the unrestricted ECCC-GARCH model
*Econometric Theory*****. 26. 838-862.

2010 - **M. Karanasos** , C. Conrad.
The link between macroeconomic performance and uncertainty.
*Economics Letters****. 100. 135-137.

2009

2009 - **M. Karanasos**, A. Kartsaklas.
Dual long memory, structural breaks and the link between turnover and the range based volatility.
*Journal of Empirical Finance****. 6. 836-851.

2008 (4)

2008 - **M. Karanasos**, N. Campos.
Economic growth, volatility and political instability:
Non-linear evidence for Argentina, 1896-2000.
*Economics Letters****. 100. 135-137.

2008 - **M. Karanasos**, S. Schurer.
Is the relationship between inflation and its uncertainty linear?
*German Economic Review***. 9(3). 265-286.

2008 - **M. Karanasos**, S. Fountas.
Are economic growth and the variability of the business cycle related?
Evidence from five European countries.
*International Economic Journal**. 22. 445-459.

2008 - **M. Karanasos**.
The statistical properties of ACD models.
*Quantitative and Qualitative Analysis in Social Sciences**. 2(1). 29-49.

2007 (2)

2007- **M. Karanasos**, S. Fountas.
Inflation, output growth, and nominal and real uncertainty: Evidence for the G7 countries.
*Journal of International Money and Finance****. 26. 229-250.

2007- **M. Karanasos**.
The covariance structure of some financial time series models.
*Quantitative and Qualitative Analysis in Social Sciences**. 1(2). 71-87.

2006 (6)

2006 - **M. Karanasos**, J. Kim.
A re-examination of the asymmetric power ARCH model.
*Journal of Empirical Finance****. 13(1). 113-128.

2006- **M. Karanasos**, S. Fountas, J. Kim.
Inflation uncertainty, output growth uncertainty, and macroeconomic performance.
*Oxford Bulletin of Economics and Statistics****. 68(3). 319-343.

2006 - **M. Karanasos**, C. Conrad.
The impulse response function of the long memory GARCH model.
*Economics Letters****. 90. 34-41.

2006 - **M. Karanasos**, S. Sekioua, N. Zheng.
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

2006 - **M. Karanasos**, S. Fountas.
The relationship between output growth and output uncertainty in the G3.
*Economic Modelling***. 23. 638-647.

2006 - **M. Karanasos**, S. Sekioua.
The real exchange rate and the purchasing power parity puzzle: Further evidence.
*Applied Financial Economics***. 16, 199-211.

2005 (6)

2005 - **M. Karanasos**, C. Conrad.
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.

2005 - **M. Karanasos**, A. Kartsaklas, J. Kim.
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.

2005 - **M. Karanasos**, C. Conrad.
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.

2005 - **M. Karanasos**, J. Kim.
The inflation output-variability relationship in the G3: A bivariate GARCH (BEKK) approach.
Risk Letters. 1(2). 17-22.

2005- **M. Karanasos**, J. Kim.
On the existence or absence of a variance relationship:
A study of macroeconomic uncertainty.
WSEAS Transactions on Computers. 4. 1475-1482.

2005 - **M. Karanasos**, S. Schurer.
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.

2004 (8)

2004 - **M. Karanasos**, Z. Psaradakis, M. Sola.
On the autocorrelation properties of long memory GARCH processes.
*Journal of Time Series Analysis****. 25(2). 265-281.

2004 - **M. Karanasos**, S. Fountas, A. Ioannidi.
Inflation, inflation uncertainty and implications for a common European monetary policy.
*Manchester School***. 72(2). 221-242.

2004 - **M. Karanasos**, S. Fountas, A. Mendoza.
Output variability and economic growth: the Japanese case.
*Bulletin of Economic Research***. 56(4). 353-363.

2004 - **M. Karanasos**, C. Conrad.
The impulse response weights of long memory ACD models.
WSEAS Transactions on Mathematics. 3(3). 681-685.

2004 - **M. Karanasos**, J. Hatgioannides, M. Karanassou.
Permanent and transitory components in a continuous time model of the term structure.
WSEAS Transactions on Business and Economics. 2(1). 176-181.

2004 - **M. Karanasos**, A. Kartsaklas.
The stock volatility-volume relationship in Canada and France.
IASME Transactions. 4(1). 659-664.

2004- **M. Karanasos**, Author 2, Author 3, Author 4.
The statistical properties of long-memory ACD models.
WSEAS Transactions on Business and Economics. 2(1). 169-175.

2004- **M. Karanasos**, M. Karanassou, S. Fountas.
Analyzing US inflation by a GARCH model with simultaneous feedback.
WSEAS Transactions on Information Science and Applications. 2(1). 767-772.

2003 (2)

2003- **M. Karanasos**, J. Kim.
Moments of the ARMA-EGARCH model.
*Econometrics Journal****. 6(1). 146-166.

2003 - **M. Karanasos**, C. Alexiou, M. Karanassou.
Stability pact and interest rate spillovers: evidence from two EU countries.
Political Economy. 13. 31-55.

2002

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

1998-2001 (3)

2001 - **M. Karanasos**.
Prediction in ARMA models with GARCH in mean effects.
*Journal of Time Series Analysis****. 5. 555-576.

1999 - **M. Karanasos**.
The second moment and the autocovariance function of the squared errors of the GARCH.
*Journal of Econometrics*****. 90. 63-76.

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

Teaching

Brunel University London

Postgraduate:

Introduction to Quantitative Methods,
Modelling Financial Decisions and Markets,
Financial Engineering, Derivative Securities,
Quantitative Methods for Economics and Finance,
Macro and Financial Econometrics

Undergraduate: Risk Management

Develop new modules:

Banking and Finance Workshop (2011-present),
Business Finance Workshop (2011-present),
Quantitative Methods for Economics and Finance (2011-present),
Macro and Financial Econometrics (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

Postgraduate:

Financial Theory and Corporate Policy,
Applied Time Series Modelling and Forecasting,
Research Methods in International Economics and Finance,

University of York

Undergraduate: Corporate Finance; Macro and Financial Econometrics;
Postgraduate: Financial Management and Financial Economics; Business Finance

Departmental and School Service

Brunel University London

2019 - Present - Division Lead for the Accounting and Finance Division of the Department.

2011- 2019 - Director of Postgraduate Studies.

2006 - Present - Director of the Brunel Macroeconomics Research Centre-Group (BMRC).

2007- 2011 - Director of the Postgraduate dissertations.

2006 - 2011 - Director of the Undergraduate dissertations.

2005 - 2006 - Director of the International Finance Research Group.

University of York

2002 - 2004 - MSc Exam officer.

2001 - 2002 - Director of the BSc in Economics and Finance.

2001 - 2002 - Chair of the Departmental Teaching Committee.

1999 - 2004 - Graduate Prospectus officer.

1999 - 2004 - Admissions Officer -PAFI.

1999 - 2004 - Open Day organizer.

External Examiner (Postgraduate Degrees)

2016 - 2020- University of Greenwich (Business School).

2012- 2015 - Queen Mary, University of London (Business School).

2007 - 2011 - London Metropolitan University.

Research Grants

2013- 2016 - RAstaNEWS European Commission FP7, Research Grant
"Macro-Risk Assessment and Stabilization Policies with New early Warning Signals"
The grant was for 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 Sponsorships

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

Ph.D. Supervision

(Pdf f i les 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-Zurich
Joint Publications: Econometric Theory, Journal of Empirical Finance,
Journal of Time Series Analysis, Economics Letters (2), Japan and the 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 London
Previous Appointment: Lecturer, Queen Mary, University of London
Joint Publications: Journal of Empirical Finance (2), International Journal of
Finance and Economics, Asia Pacific Financial Markets, Journal of Multinational
Financial Management
4. Dr. Ning Zeng, 2004-2009, Brunel University London
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 London
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 London
Joint publications: Journal of Institutional Economics
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, European Journal of Finance, International Journal of Finance and Economics, Annals of Operations Research, Journal of International Financial Markets, Institutions & Money
8. Dr. Panagiotis Koutroumpis, 2012-2015
Current Position: Visiting Lecturer, Queen Mary University of London
Joint Publications: Journal of Empirical Finance, Geoforum, Journal of Institutional Economics, 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

In Progress:

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

Ph.D. Examination

(Details are available upon request)

(51) Alexandros Botsis (supervisor: K. Mitra and I. Karavias), University of Birmingham, 2021
(50) Janeeta Maunthrooa (superv: J. Hunter and F. Menla-Ali), Brunel University London (I), 2020
(49) Muhammad Azam (supervisor: S. Rahman and B. Mase), Brunel University London (I), 2020
(48) K-Dok Park (supervisor: C. Martin), University of Bath, 2020
(47) Abril Rosen Escuivel (supervisor: N. Kellard), University of Essex, 2020
(46) Amer Al-Bkhetan (supervisor: B. Atkinson), University of Central Lancashire, 2019
(45) Trung Le (supervisor: R. Markellos), University of East Anglia, 2019
(44) Marcus Cobb (superv: A. Carriero), Queen Mary, University of London, 2019
(43) Hui Zhi (supervisor: K. Vergos), University of Portsmouth, 2018
(42) Tixin Liao (supervis: J. Coakley and Neil Kellard), University of Essex, 2018
(41) Piotr Zegadlo (supervisors: Z. Psaradakis and R.Versteeg),
Birkbeck College, University of London, 2018
(40) Huthaifa Alquaralleh (supervisor: Alessandra Canepa), Brunel University London, (I), 2018
(39) Spyridoula Tzima (supervisor: Jan Fidrmuc), Brunel University London, (I), 2018
(38) Christos Argyropoulos (supervisor: Ekaterini Panopoulou), University of Kent, 2016
(37) Xiaoyu Li (supervisor: James Davidson), University of Exeter, 2016
(36) Fawaz Khaled (super.: Alessandra Canepa), Brunel University London, (I), 2016
(35) Hasiando Manik (supervisor: Kaushik Mitra), University of Birmingham, 2016
(34) Thaana Ghalia (supervisor: Jan Fidrmuc), Brunel University London, (I), 2016
(33) Jinu Lee (supervisor: George Kapetanios), Queen Mary, University of London, 2015
(32) Massimo Sbracia (supervisor: Guglielmo Caporale), Brunel University, (I), 2015
(31) David Allen (supervisor: Steve Satchell and Lizieri), University of Cambridge, 2015
(30) Cheng Yang (supervisor: Kate Phylaktis), CASS Business School, London, 2015
(29) Handy Tanuwijaya (supervisor: Neil Kellard), University of Essex, 2014
(28) Sarah Mouabbi (supervisor: Andrea Carriero), Queen Mary University of London, 2014
(27) Mohaimen Mansur (supervi: Andrea Carriero), Queen Mary, University of London, 2013
(26) Agniezka Trzeciakiewicz (supervisor: Aydin Ozkan), University of Hull, 2013
(25) Seyedeh Asieh Tabaghdehi (super.: John Hunter), Brunel University, (I), 2013
(24) Min-Ho Nam (supervisor: Kaushik Mitra), University of St Andrews, 2013
(23) Yongden Hu (supervisor: Garry Phillips), Cardiff University, 2013
(22) Michele Marzano (supervisor: Jerry Coakley), University of Essex, 2012
(21) Fotis Papailias (supervis: Richard Baillie), Queen Mary, University of London, 2012
(20) Ourania Dimitraki (supervisor: Guy Liu), Brunel University London, (I), 2012

(19) Norzalina Ahmad (supervisor: Neil Kellard), University of Essex, 2012
(18) Ozge Kandemir (supervisor: Mustafa Caglayan), University of Sheffield, 2012
(17) Singh Chadha (super: Stephen Satchell), Birkbeck College, University of London, 2011
(16) Ahmad Saleh (supervisor: Nauro Campos), Brunel University London (I), 2010
(15) Emmanuil Noikokyris (super: Georgios Chortareas), University of Essex, UK, 2010
(14) Zijian Yang (supervisor: Sheri Markose), University of Essex, UK, 2010
(13) Hyunchul Lee (supervisor: Jerry Coakley), University of Essex, UK, 2010
(12) John Beirne (supervisor: John Hunter), Brunel University London (I) 2009
(11) Christina Verra (supervi: George Kapetanios), Queen Mary, University of London, 2009
(10) Jian Dollery (supervisor: Jerry Coakley), University of Essex, UK, 2008
(9) Silvia Lui (supervis: George Kapetanios), Queen Mary, University of London, 2007
(8) Muslimin Anwar (supervisor: Chris Martin), Brunel University London (I), 2007
(7) Vikentia Provizionatou (supervisor: Sheri Markoze), University of Essex, UK, 2007
(6) Edmund Spungin (supervisor: Elias Tzavalis), Queen Mary, University of London, UK, 2007
(5) Christian Conrad (supervisors: E. Mammen, M. Karanasos), University of Mannheim, 2006
(4) Anders Erikson (supervisor: Rolf Larsson), Uppsala University, Sweden, 2005
(3) Soyeon Lee (supervisor: James Davidson), Cardiff University, UK, 2005
(2) Benjamin Warner (supervisor: Professor Peter N. Smith), University of York, UK (I), 2003
(1) Steve Lawford (supervisor: Professor Karim Abadir), University of York, UK (I), 2001

Refereeing

<u>**** (ABS List)</u>

Econometric Theory (6), Journal of Econometrics (2)
International Economic Review (1)

<u>*** (ABS List)</u>

Computational Statistics and Data Analysis (1)
Econometric Reviews (1),
Econometrics Journal (2)
Economic Journal (4), Economica (1),
Energy Economics (1),
European Journal of Finance (2),
Journal of Applied Econometrics (2),
Journal of Banking and Finance (1),
Journal of Economic Growth (1),
Journal of Empirical Finance (6), Journal of Financial Econometrics (4),
Journal of Health Economics (3),
Journal of the Operational Research Society (1),
Journal of the Royal Statistical Society (series D) (1),
Journal of Time Series Analysis (4),
International Journal of Forecasting (2),
International Review of Financial Analysis (1),
Oxford Bulletin of Economics and Statistics (2),

<u>** (ABS List)</u>

Applied Financial Economics (1),
Bulletin of Economic Research (3),
Contemporary Economic Policy (1),
Economic Modelling (5), Empirical Economics (3),
Journal of Macroeconomics (2),
International Review of Economics and Finance (3),
Manchester School (2),
Quantitative Finance and Economics (1),
Scottish Journal of Political Economy (5),
Studies in Nonlinear Dynamics and Econometrics (3),

* (ABS List)

Econometrics (1),
Economics and Business Letters (1),
Economic Change and Restructuring (1)
Empirica (1),
Eurasian Business Review (1),
Global Business and Economics Review (1),
Health Economics Review (2), Heliyon (1),
Japan and the World Economy (1),
Journal of Applied Statistics (1),
Journal of Economic Sciences and Applied Research (1),
Journal of Economics and Statistics (2),
Journal of Economic Studies (1),
Journal of Statistical Computation and Simulation (1),
International Journal of Financial Engineering and Risk Management (1),
International Journal of Financial Studies (1),
International Journal of Simulation and Process Modelling (1),
Open Journal of Statistics (1),
Risks (1),
The Singapore Economic Review (1),
South Eastern Europe Journal of Economics (1),
Statistical Papers (2),

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)

Conferences

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

2018: 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

Departmental Seminars

2019-2020:

(1) School of Economics and Finance, Queen Mary University of London
(2) Department of Economics, University of Birmingham
(3) Department of Economics and Finance, University of Portsmouth
(4) Business School, University of Sussex

2018-2019:

(1) BI Norwegian Business School
(2) 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) Dep. of Economics, Mathematics & 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 Piraeus, 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

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)

2020:

(1) 19th CRETE Conference, Naxos, Greece, July
(2) 1st Conference on Economics and FinTech, Athens, April
(3) 6th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Greece, April
(4) 89th International Atlantic Economic Society Conference
Rome, March
(ALL CANCELLED DUE TO COVID19)

2019:

(1) 10th Conference of the Financial Engineering and Banking Society, University of West Attica, Athens, December
(2) 18th CRETE Conference, Tinos, Greece, July
(3) 5th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Greece, April
(4) 27th Annual Symposium of the SNDE
Federal Reserve Bank of Dallas, Texas, March
(5) Data Science and Social Research, University of Milano, Bicocca, January

2018:

(1) 12th CFE Conference, University of Pisa, December
(2) 26th Annual Symposium of the SNDE, Keio University, Tokyo, March
(3) 4th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Greece, April
(4) 17th CRETE Conference, Tinos, Greece, July

2017:

(1)25th Annual Symposium of the SNDE, Paris, March
(2) 4th SEM, Boston, USA, July
(3) 16th CRETE Conference, Milos, Greece, July
(4) 11th CFE Conference, Senate House, University of London, December

2016:

(1) Final RASTANEWS Workshop, University Cattolica Milan, Milan, January
(2) 24th Annual Symposium of the SNDE, University of Alabama, Alabama, March
(3) 3rd IAAE Conference, University of Milano Bicocca, Milan, Italy, June
(4) 15th C.R.E.T.E Conference, Tinos, Greece, July
(5) 69th ESEM Conference, University of Geneva, Geneva, Switzerland, August
(6) 10th CFE Conference, University of Seville, Seville, Spain, December

2015:

(1) 2nd RASTANEWS Conference, University of Milano Bicocca, March
(2) 23rd SNDE Annual Symposium, Oslo, Norway, March
(3) 11th BMRC-QASS Conference, Brunel University, May
(4) 2nd IAAE Conference, University of Macedonia, Thessalonika, Greece, June
(5) 14th Conference on Research on Economic Theory and Econometrics (C.R.E.T.E), Chania, Crete, Greece, July
(6) 9th CFE Conference, Senate House, University of London, December
(7) World Finance and Banking Symposium, Hanoi, Vietnam, December

2014:

(1) 1st RASTANEWS Conference, University of Milano Bicocca, January
(2) 22nd SNDE Annual Symposium, The City University of New York, April
(3) 10th BMRC-QASS Conference, Brunel University, May
(4) 2nd ISNPS Conference, Cadiz, Spain, June
(5) 1st IAAE Conference, Queen Mary University of London, June
(6) 35th ISF, Erasmus University, Rotterdam, July
(7) 13th CRETE Conference, Athens University of Economics and Business, Greece, July
(8) European Econometric Society, University of Toulouse, August
(9) 8th CFE Conference, University of Pisa, December
(10) World Finance and Banking Symposium, Nanyang Business School, Nanyang Technological University (NTU), Singapore, December
(11) 27th Australasian Finance and Banking Conference, Australian School of Business at UNSW, December

2013:

(1) 3rd Humboldt Copenhagen Conference, Humboldt University, Berlin, March (poster session)
(2) 21st SNDE Annual Symposium, University of Milan-Bicocca, Italy, March
(3) 9th BMRC-QASS Conference, Brunel University, May 30th
(4) 8th BMRC-QASS Conference, Brunel University, May 24th

(5) 12th CRETE Conference, Athens University of Economics and Business, Greece, July
Surrey-Fordham Conference, University of Surrey, November
(6) 7th CFE Conference, Senate House, University of London, December

Other Activities

Poetry Collections

Ισάξιες Προσευχής, Publisher Akakia, 2013, London, UK

Ελληνική Ποίηση (Hellenic Poetry), Publisher Akakia, 2020, London, UK

Στην Πλώρη των Στίχων του, Publisher Akakia, 2020, London, UK

Μου Δώρισε τα Φτερά της… Ικάρια Ποίηση για να Γράψω,
Publisher Akakia, 2020, London, UK

Εις Μνήμην των Πεσόντων Ποιητών, Publisher Akakia, 2021, London, UK
(Forthcoming)

APPENDIX

Conference Presentations

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