MENELAOS KARANASOS

Professor of Financial Economics and Econometrics

Brunel University of London | Academic curriculum vitae | November 2026

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www.mkaranasos.com

Academic profile

Professor of Financial Economics and Econometrics at Brunel University of London since 2005, with previous appointments at Newcastle, York and Keele. Research spans financial time series econometrics, volatility modelling, macro-financial linkages and financial markets. Academic leadership includes directing the Brunel Macroeconomics Research Centre–Group and leading the Accounting and Finance Division.

72	**3,700**	**15**
Publications (reported)	Google Scholar citations	Doctoral supervisees
61	**150**	**22**
PhD examinations	Papers refereed	Conferences organised

Research metrics as reported in the November 2026 CV.

Contents

Current appointment • Education and degrees • Previous appointments • Editorial appointments • Publications • Teaching • Academic leadership and departmental service • External examining – postgraduate degrees • Research grants • Conference sponsorship • Doctoral supervision • Doctoral examinations • Journal refereeing • Conference organisation • Invited presentations • Conference presentations • Other activities • Appendix: earlier conference presentations

Current appointment

2005 - Present –Professor of Financial Economics and Econometrics,

Department of Economics, Finance and Accounting, Brunel University of 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.

Previous 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 appointments

Econometrics/ Finance Chief Editor:

Quantitative and Qualitative Analysis in Social Sciences (2005-2010)

Econometrics, Associate Editor (2024-pres)

Risks, Associate Editor (2024-pres)

Guest Editor: Journal of Empirical Finance, Special Issue:

Recent Advances in Financial Econometrics, 2014

Publications

Manuscripts under review

2026-M. Karanasos, S. Yfanti, Y. Xu.
Sectoral Interdependences in the Bond Market.
Journal of Money Credit and Banking (Under Review).

2026-M. Karanasos, A. Canepa, H. Alqaralleh.
Signed persistence multipliers in GARCH-in-mean models with structural breaks: An application to arctic warm extremes.
Journal of Time Series Analysis (Under Review).

2026-M. Karanasos, A. Paraskevopoulos.
Hessenberg determinant–Green's function duality for variable-coefficient linear difference equations
Advances in Difference Equations (Under Review).

Forthcoming publications

2026-M. Karanasos, V. Arakelian, G-M. Caporale, M. Gasparinatou
Machine learning and liquidity dynamics in European capital markets.
In "Handbook of Artificial Intelligence and Financial Markets", Ed. G-M. Caporale.

Published work

2026 (2)

M. Karanasos, A. Paraskevopoulos, A. Magdalinos, A. Canepa.
A unified theory for ARMA models with time varying coefficients: One solution fits all.
Econometric Theory (4-rated AJG Classification). 42(1). 192-245.

M. Karanasos, Y. Hu, S. Yfanti, C. Zopounidis.
Enforcing an admissible parameter space for vector multiplicative error models: The fundamental role of matrix inequality constraints.
Journal of Financial Econometrics (3-rated AJG Classification, hereafter abbreviated as [3]). 24(3). 1-28.

2025 (3)

2025-M. Karanasos, S. Yfanti, J. Wu, P. Vourvachis.
Short- and long-run cross-border European sustainability interdependences
Annals of Operations Research [3]. 347. 579-610.

2025-M. Karanasos, S. Yfanti, J. Wu.
The short- and long-run cyclical variation of the cross-asset nexus: Mixed-frequency evidence on financial and 'financialised' assets.
Journal of Commodity Markets [3]. 38. 100462.

2025-M. Karanasos, N. Campos, P. Koutroumpis, E. Glebkina.
The finance growth nexus and public-private ownership of banks in Brazil since 1870,
Annals of Operations Research [3]. 352. 835-858.

2024 (2)

2024-M. Karanasos, S. Yfanti, G-M. Caporale.
Macro-financial linkages in the high-frequency domain: Economic fundamentals and the Covid-induced uncertainty channel in US and UK financial markets
International Journal of Finance and Economics [3]. 29(2). 1581-1608.

2024-M. Karanasos, G-M. Caporale, S. Yfanti, J. Wu.
Financial integration and European tourism stocks,
In "Handbook of Financial Integration", Ed. G-M. Caporale, pp. 495-538.

2023 (3)

2023-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.
European Journal of Operational Research [4]. 304. 813-831.

2023-M. Karanasos, N. Campos, P. Koutroumpis, E. Glebkina.
Financial development, political instability and growth in Brazil: evidence from a new dataset, 1890-2003.
Open Economies Review [2] 34. 831–861.

2023-M. Karanasos Z. Margaronis, R. B. Nath, G. S. Metallinos, S. Yfanti,
An Advanced approach to algorithmic portfolio management,
In "Essays in Financial Analytics ", Ed. P. Alphonse, K. Bouaiss, P. Grandin, C. Zopounidis, 243-263,

2022 (5)

2022 – M. Karanasos, S. Yfanti.
Financial volatility modeling with option-implied information and important macro-factors.
Journal of the Operational Research Society [3]. 73(9). 2129-2149.

2022 – M. Karanasos, S. Yfanti, G. Chortareas, E. Noikokyris.
A three-dimensional asymmetric power HEAVY model.
International Journal of Finance and Economics [3]. 27(3). 2737-2761.

2022 – M. Karanasos, S. Yfanti, J. Hunter.
Emerging stock market volatility and economic fundamentals:
The importance of US uncertainty spillovers, financial and health crises.
Annals of Operations Research [3]. 313. 1077–1116.

2022 - M. Karanasos, A. Paraskevopoulos, S. Dafnos
The fundamental properties of time varying AR models with non stochastic coefficients,
In "Essays in Economic Theory and Policy in Honor of Professor Stella Karagianni",
Ed. M. Pempetzoglou and D. Christou-Varsakelis, 163-192.

2022 - M. Karanasos
Some possible links (however few these may be) between economics and poetry: The Greeks believed it was the poet who could get nearest the truth, In "Essays in Economic Theory and Policy in Honor of Professor Stella Karagianni",
Ed. M. Pempetzoglou and D. Christou-Varsakelis, 115-162

2021 (4)

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 [3]. 74. 101292.

2021 – M. Karanasos, S. Yfanti, A. Christopoulos.
The long memory HEAVY process: Modelling and forecasting financial volatility.
Annals of Operations Research [3]. 306. 111-130.

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 [3]. 26(3). 4441-4461.

2021 - M. Karanasos, N. Campos, M. Karoglou, P. Koutroumpis,
C. Zopounidis, A. Christopoulos.
Apocalypse now, Apocalypse when? Economic growth and structural breaks in Argentina.
Economics of Transition and Institutional Change [2]. 30(1). 3-32.

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 [3]. 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 [3]. 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 [3]. 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 [2]. 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 [3]. 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 [3]. 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 [3]. 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 [3]. 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 [2]. 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 [3]. 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 [2]. 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 [3]. 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 [3]. 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 [3]. 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 [1].

2010 (2)

2010 – M. Karanasos, C. Conrad.
Negative volatility spillovers in the unrestricted ECCC-GARCH model
Econometric Theory [3]. 26. 838-862.

2010 - M. Karanasos , C. Conrad.
The link between macroeconomic performance and uncertainty.
Economics Letters [3]. 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[3]. 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 [3]. 100. 135-137.

2008 - M. Karanasos, S. Schurer.
Is the relationship between inflation and its uncertainty linear?
German Economic Review [2]. 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 [1]. 22. 445-459.

2008 - M. Karanasos.
The statistical properties of ACD models.
Quantitative and Qualitative Analysis in Social Sciences[1]. 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[3]. 26. 229-250.

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

2006 (6)

2006 - M. Karanasos, J. Kim.
A re-examination of the asymmetric power ARCH model.
Journal of Empirical Finance[3]. 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[3]. 68(3). 319-343.

2006 - M. Karanasos, C. Conrad.
The impulse response function of the long memory GARCH model.
Economics Letters[3]. 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[3]. 90. 163-169

2006 - M. Karanasos, S. Fountas.
The relationship between output growth and output uncertainty in the G3.
Economic Modelling[2]. 23. 638-647.

2006 - M. Karanasos, S. Sekioua.
The real exchange rate and the purchasing power parity puzzle: Further evidence.
Applied Financial Economics[2]. 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[1]. 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[2]. 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[2]. 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[3]. 25(2). 265-281.

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

2004 - M. Karanasos, S. Fountas, A. Mendoza.
Output variability and economic growth: the Japanese case.
Bulletin of Economic Research[2]. 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 [3]. 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[3]. 75. 293-301.

1998-2001 (3)

2001 - M. Karanasos.
Prediction in ARMA models with GARCH in mean effects.
Journal of Time Series Analysis[3]. 5. 555-576.

1999 - M. Karanasos.
The second moment and the autocovariance function of the squared errors of the GARCH.
Journal of Econometrics[4]. 90. 63-76.

1998 - M. Karanasos.
A new method for obtaining the autocovariance of an ARMA model: An exact form solution.
Econometric Theory[4]. 14. 622-640.

Teaching

Brunel University London

Postgraduate:

Introduction to Quantitative Methods,

Modelling Financial Decisions and Markets,

Risk Management, Global Financial 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)

Newcastle University

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

Academic leadership and departmental service

Brunel University London

2019 – March 2025 - Division Lead for the Accounting and Finance Division of the Department.

2011- 2019 - Director of Postgraduate Studies.

2006 - 2025 - 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 examining – 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 sponsorship

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£

Doctoral supervision

(Pdf files of the Ph.D. dissertations can be downloaded

from my personal web page: http:// www.mkaranasos.com)

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

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

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

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

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

Dr. Jihui Zhang, 2008-2013, Brunel University London

Joint publications: Journal of Institutional Economics

Dr. Stavroula Yfanti, 2008-2014 (part-time)

Current Position: Senior Lecturer, Queen Mary University of London, Business School

Previous Appointments: Lecturer, Loughborough University (Business School), Lancaster University (Business School) National Bank of Greece, Research Department

Joint Publications: European Journal of Operational research, Journal of Financial Econometrics, Journal of Commodity Markets, Journal of Empirical Finance, International Review of Financial Analysis, Journal of Operational research Society,

European Journal of Finance, International Journal of Finance and Economics (3), Annals of Operations Research (2), Journal of International Financial Markets, Institutions & Money, 2 chapters in books

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, Annals of Operations Research, Open Economies Review, Economics of Transition and Institutional Change, 2 Chapters in books

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

Dr. Maher Alliwa, 2011-2016

Current Position: Lecturer, Tishreen University, Syria

Dr. Hayan Omran , 2011-2016

Current Position: Lecturer, Damascus University

Dr. Stavros Dafnos, 2011-2017 (part-time)

Current Position: Ministry of Education, Greece

Joint publications: 1 Chapter in a book

Previous Appointment: Lecturer, University of Hertfordshire

Dr. Souhaila Al Hesso, 2016-2020

Current Position: Queen Mary University of London, Teaching Position

Jiaying Wu, 2019-2023

Previous Position: Queen Mary University of London, Teaching Position

Joint publications: Annals of Operations Research, Journal of Commodity Markets,

1 chapter in a book

Ekaterina Glebkina, 2020-2025 (part-time)

Joint Publications : Annals of Operations Research, Open Economies Review

Doctoral examinations

(Details are available upon request)

(61) Changyu Zhang (supervisor: K. Mitra), University of Birmingham, 2026

(60) Anna Elia (supervisor: N. Tsitsianis), Queen Mary, University of London, 2026

(59) Yousef Jasem (supervisor: Alper Kara), Brunel University London (I), 2025

(58) Yuying Wu (supervisor: K. Mitra), University of Birmingham, 2025

(57) Delbert Alfred (supervisor: Sheehan Reehman), Brunel University of London (I), 2025

(56) Nora Neuteboom (supervisor: George Kapetanios), King's College London, 2024

(55) Thy Chua (supervisor: Yiannis Karavias), University of Birmingham, 2024

(54) Zhe Li (supervisor: Nick Tsitsianis), Queen Mary, University of London, 2023

(53) Awon Almajali (supervisor: Aris Kartsaklas), Brunel University London (I), 2023

(52) Guido Bonatti (supervisor: Andrea Carriero), Queen Mary, University of London, 2022

(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), 2011

(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

Journal refereeing

**** (ABS List)

Econometric Theory (6), Economic Journal (4),

Journal of Econometrics (2)

International Economic Review (1)

*** (ABS List)

Computational Statistics and Data Analysis (1)

Econometric Reviews (1),

Econometrics Journal (2)

Economica (1),

Economics Letters (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 Economic Dynamic and Control (2)
Journal of Empirical Finance (8), Journal of Financial Econometrics (4),
Journal of Health Economics (3),
Journal of Institutional Economics (2),
Journal of International Financial Markets, Institutions and Money (1),
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 (6),
Oxford Bulletin of Economics and Statistics (2),
Quantitative Finance (2)

** (ABS List)

Applied Financial Economics (1),
Bulletin of Economic Research (3),
Contemporary Economic Policy (1),
Economic Modelling (7), Empirical Economics (3),
Japan and the World Economy (1),
Journal of Applied Statistics (1),
Journal of Economic Studies (1),
Journal of Forecasting (1),
Journal of Macroeconomics (2),
International Review of Economics and Finance (3),
Manchester School (2),
Quantitative Finance and Economics (1),
Open Economies Review (1),
Scottish Journal of Political Economy (7),
Socio-Economic Planning Sciences (1),
Studies in Nonlinear Dynamics and Econometrics (3),
North American Journal of Economics and Finance (1)

* (ABS List)

Applied Economics Letters (1)
Asian Development Review (1),
China: An International Journal (1),
Econometrics (3), Econometrics and Statistics (3),
Economics and Business Letters (1),
Economic Change and Restructuring (1)
Empirica (1),
Emerging Markets Finance and Trade (1),

Eurasian Business Review (1),
Europhysics Letters (1),
Financial Innovation (1), Fractal Fract (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 Finance (1),
Journal of Economics and Statistics (2),
Journal of International Risk and Financial Management (1),
Journal of Open Innovation: Technology, Market, and Complexity (1),
Journal of Probability and Statistics (1),
Journal of Statistical Computation and Simulation (1),
International Economics (3),
International Journal of Accounting and Finance (1),
International Journal of Banking, Finance and Accounting (1),
International Journal of Financial Engineering and Risk Management (1),
International Journal of Financial Studies (1),
International Journal of Monetary Economics and Finance (2),
International Journal of Simulation and Process Modelling (1),
Mathematics (1)
Open Journal of Statistics (1), Plos One (1),
Research in Globalization (1), Risks (3),
Review of Finance and Banking (1),
The Singapore Economic Review (1),
South Eastern Europe Journal of Economics (1),
Statistical Papers (2)

Conference organisation

(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:
Organization of Conferences | Professor Menelaos Karanasos (mkaranasos.com))

17th BMRC conference on Macro and Financial Economics and Econometrics
Brunel University, November 2023

16th BMRC conference on Macro and Financial Economics and Econometrics
Brunel University, May 2022 (jointly with the Empirical Finance Group).

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

2026: 3rd Financial Economics and Network Science workshop, University of Greenwich, June

2025: Financial Econometrics Conference, Heidelberg University, April

2023: Conference on Financial Integration, Virtual, Brunel University London, March

2022: International Conference on Non-linear Econometrics and Endogeneity, Athens University of Economics and Business, December

2022: Sheffield Workshop in Macroeconomics (SWIM), University of Sheffield, June

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

2025:

(1) Department of Economics, Athens University of Economics and Business, January

(2) Department of Economics and Finance, King's College London, May

2020-2024: None due to Covid

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:

Department of Economics, Accounting and Statistics, University of Palermo, Italy

Athens University of Economics and Business, Athens, Greece

2014-2015

Department of Economics and Business, Aarhus University, Denmark

2013-2014:

Dep. of Economics, Mathematics & Statistics, Birkbeck College, Uni. of London

Department of Economics, Queen Mary University of London

Department of Econometrics, Erasmus University, Rotterdam

Granger Centre for Time Series Econometrics, University of Nottingham

Tanaka Business School, Imperial College

Business School, University of Manchester

Business School, Cardiff University

Centre of Research in Economics and Statistics (CREST), Paris

Department of Statistics, London School of Economics

Department of International Business and Economics, University of Greenwich

2012-2013:

School of Economic Sciences, Athens University of Economics and Business, Greece

Department of Economics, University of Piraeus, Greece

Department of Economics, University of Sheffield

Business School, Aston University

Business School, University of Essex

2011-2012:

School of Business and Management, Queen Mary University of London

Department of Economics, University of Marburg, Germany

Department of Economics, Bielefeld University, Germany

School of Economics, University of Kent

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

Management School, University of Southampton

Department of Finance and Financial Services, London Metropolitan University

Department of Management, Technology and Economics, ETH Zurich

Department of Economics, University of Macedonia

2006: CCFEA Centre, University of Essex

Conference presentations

(Details are available upon request)

2025:

(1) 25th CRETE Conference, Naxos, Greece, July

(2) Financial Econometrics Conference, Heidelberg University, April

(3) 32nd Annual Symposium of the SNDE, University of Texas, March

2024:

24th CRETE Conference, Naxos, Greece, July

RCEA Conference in Economics, Econometrics and Finance,

Brunel University London, May

2023:

17th CFE Conference, HTW Berlin, University of Applied Sciences, December

23rd CRETE Conference, Naxos, Greece, July

Conference on Financial Integration, Virtual, Brunel University London, March

2022:

16th CFE Conference, King's College, UK, December

22nd CRETE Conference, Tinos, Greece, July

VIECO, Vienna-Copenhagen Conference on Financial Econometrics, Copenhagen, June

Fifth Vienna Workshop on High-Dimensional Time Series in Macroeconomics and

Finance, Institute for Advanced Studies, Vienna, June

29th Annual Symposium of the SNDE, Virtual, March

2021:

15th CFE Conference, King's College, UK, December

19th CRETE Conference, Naxos, Greece, July

2020:

(1) 1st Conference on Economics and FinTech, Athens, April

(2) 6th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Greece, April

(3) 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:

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

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, 2024, London, UK

(Forthcoming)

Appendix: earlier 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:

4th BMRC-QASS Conference, Brunel University, London, July

QASS conference , Queen Mary University, London, June

17th SNDE Annual Symposium, Federal Reserve Bank, Atlanta, April (2 papers)

2008:

7th Oxmetrics User Conference, CASS Business School, London, September

Financial Econometrics and Vast Data Conference,

Oxford-Man Institute, Oxford, September (poster session)

40th MMF Conference, Birkbeck College, London, September

ESRC Econometric Study Group Conference, University of Bristol, July

1st SoFie Conference, Stern Business School, New York University,

June (poster session)

2nd EMG Conference, CASS Business School, London, May

16th SNDE Conference, Federal Reserve Bank, San Francisco, April

2007:

ESEM Conference, Budapest, Hungary, August

27th ISF Conference, New York, USA, June

2006:

4th Oxmetrics User Conference, CASS Business School, London, UK, September

ESEM Conference, Vienna, Austria, August

26th ISF Conference, Santander, Spain, June

3rd AFE Conference, Samos, Greece, July

12th CEF Conference, Limmasol, Cyprus, June