

CURRICULUM VITAE
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Personal Details:

Date of Birth: December 24, 1962
Place of Birth: Athens, Greece
Marital Status: Divorced (with one child)
Nationality: Greek

Education:

ATHENS UNIVERSITY OF ECONOMICS AND BUSINESS, Athens
Ph.D. - Doctorate in Econometrics, (1987--1991).

Title:

"Applications of Refined Asymptotic Theory in Econometric Testing"

Supervisor: Professor Michael A. Magdalinos

ATHENS UNIVERSITY OF ECONOMICS AND BUSINESS, Athens
M. A. in Economics, (1985--1987).

ATHENS UNIVERSITY OF ECONOMICS AND BUSINESS, Athens
B. A. in Economics, (1981--1985)

Publications:

- Paper 1:* ***Seemingly Unrelated Systems of Econometric Equations***, Journal of Applied Statistics (2016), **Published Online:** 2016-05-12, <http://dx.doi.org/10.1080/02664763.2016.1182131>
With Eudoxia Kakarantza
- Paper 2:* ***Size corrected Significance Tests in Seemingly Unrelated Regressions with Autocorrelated Errors***, Journal of Time Series Econometrics vol. 9 issue 1 (Jan. 2017), **Published Online:** 2016-04-14, <https://doi.org/10.1515/jtse-2015-0014>
With Yannis Karavias and Elias Tzavalis
- Paper 3:* ***On the finite-sample distribution of the feasible GLS estimator: an application of the Cornish-Fisher correction***, The Journal of World Economic Review vol. 3 number 2 (2008), pp. 91—103.
- Paper 4:* ***Cornish-Fisher Size Corrected t and F Statistics for the Linear Regression Model with Heteroscedastic Errors***, G.D.A. Phillips and E. Tzavalis, ed. "The Refinement of Econometric Estimation and Test Procedures: Finite Sample and Asymptotic Analysis", (2007), pp. 173—204 (Cambridge University Press).
With Helen Kandilorou and Elias Tzavalis
- Paper 5:* ***A reinterpretation of the tests of overidentifying restrictions***, Journal of Econometrics 73 (1996), pp. 325—353.
With Michael A. Magdalinos
A former version of this paper was presented at the Econometric Society European Meeting (Uppsala, Sweden, August, 1993).
- Paper 6:* ***Alternative size corrections for some GLS test statistics: The case of the AR(1) model***, Journal of Econometrics 66 (1995), pp. 35—59.
With Michael A. Magdalinos
A former version of this paper was presented at the 6-th World Congress of the Econometric Society (Barcelona, Spain, August, 1990).
- Paper 7:* ***Alternative size corrections for some significance tests in the S.U.R. model***, Alogoskoufis, G., T. Kollintzas, and G. Provopoulos, ed. Essays in honor of Constantine G. Dracatos (1994), pp. 193—216 (Εκδόσεις Παπαζήση, Αθήνα).
With Michael A. Magdalinos

**Bibliographical
References:**

• **Aris Spanos:**

The Instrumental Variables Method Revisited: on the Nature and Choice of Optimal Instruments, G.D.A. Phillips and E. Tzavalis, ed. *The Refinement of Econometric Estimation and Test Procedures: Finite Sample and Asymptotic Analysis* (2007), pp. 34—59 (Cambridge University Press).

• **Magdalinos, M. A. and Kandilorou, H:**

Specification Analysis in Equations with Stochastic Regressors, *Journal of Business and Economic Statistics* 19 vol. 2 (2001), pp. 226—232.

**Research in
Progress:**

- ***Data instigated critical values of some commonly used statistical tests***
- ***Alternative size corrections for the t and F tests statistics in the linear model with long memory error terms*** (with Theodor Simos)

**Working
Experience:**

July 2002 - Present **UNIVERSITY OF IOANNINA,
Department of Economics
Assistant Professor**

Teaching:

- Econometrics I (3-rd semester)
- Econometrics II (4-th semester)
- Money and Capital Markets (7-th semester)
- Financial Engineering (8-th semester)
- Διδασκαλία και επίβλεψη εργασιών των επισκεπτών φοιτητών του Προγράμματος Erasmus
- Post Graduate Econometrics I
- Special Topics in Econometrics

Supervisions:

- Post Graduate Theses
- Miss Eudoxia Kakarantza's Doctoral Thesis titled:
“The Use of Refined Asymptotic Methods to Correct the Size of the t and F Tests in Systems of Econometric Equations”

April 2001 -
June 2002

**ATHENS STOCK EXCHANGE,
Department of Research & Development, Athens, Greece
Financial Analyst**

- Stock Exchange Indices,
- Development of New Products,
- Monitoring and Analysis of the developments in the Greek and the International Money and Capital Markets.

June 2000 -
March 2001

**S. & K. SECURITIES S.A.,
Head of Analysis & Research Department, Athens, Greece
Financial Analyst**

- Fundamental and Technical Analysis of Listed Greek Companies,
- Sector Analyses of the Greek Capital Market,
- Monitoring and Analysis of the developments in the Greek and the International Money and Capital Markets.

August 1999 -
June 2000

**GENESIS SECURITIES S.A.,
Analysis Department, Athens, Greece
Financial Analyst**

- Fundamental and Technical Analysis of Listed Greek Companies.

April 1994 -
August 1999

**IONIAN & POPULAR BANK OF GREECE S.A.,
Economic Research Department, Athens, Greece
Researcher - Analyst**

- Two-year experience in Credit Scoring applications in Retail Banking,
- Statistical analysis of Greek Mutual Funds Market,

- Feasibility studies in the areas of New Product Development & Implementation,
- Responsible for statistical applications with specialised statistical software (SPSS, TSP),
Statistical research for the development of Ionian Bank's Business Plan.

Between June 1995 and November 1997 I was occupied by the Ionian Educational Center S.A. as an instructor in

- Credit scoring application in consumer credit
- Mortgage credit appraisal

Seminars:

- **CCN Credit Scoring Workshop**, February 1996,
- **Advanced Statistical Applications with SPSS Software**, March 1996, SPSS Hellas S.A.,
- **Seminar on Credit Scoring**, October 1996, Hellenic Banking Association,
- **Seminar on Educational Techniques**, May 1997, Ionian Education S.A. Workshop and Training Centre for Finance and Banking Studies,
- **Applications of Multicriteria Methodology in financial and banking management**, November 1997, Hellenic Operational Research Society,
- **Seminar on Forecasting Techniques, short-term and long-term applications**, October 1998, Hellenic Banking Association.

Additional Experience:

EDUCATION:

- Athens University of Economics and Business (September 1988--December 1991):
Employed as Assistant Instructor in "Bayesian Statistics" and "Multivariate Statistical Analysis".
- Athens University of Economics and Business (October 1997--January 2001):
Five lectures on the technical characteristics of the Ionian Bank's Greek Mutual Funds Indices.
- Ionian Educational Centre S.A. (June 1995--November 1997):
Instructor in "Credit scoring application in consumer credit",
Instructor in "Mortgage credit appraisal".

RESEARCH:

From September 1987 to December 1991, I conducted Econometric Research for the Centre of Economic Research (Athens University of Economics and Business) in the fields of

- Refined asymptotic theory, and
- Applied statistical and econometric research.