DIMITRA KYRIAKOPOULOU

SEPTEMBER 2022

National and Kapodistrian University of Athens (NKUA)
Department of Economics
Division Quantitative Methods: Statistics and Econometrics
1, Sofokleous, 6th floor, 10559, Αθήνα

e-mail: dimkyriak@econ.uoa.gr
http://dkyriakopoulou.wordpress.com

ACADEMIC POSITION

01/2022-Present **National and Kapodistrian University of Athens (NKUA)**, Assistant Professor of Econometrics, Department of Economics

PREVIOUS ACADEMIC POSITIONS

01/2019- 12/2019 **New York University (NYU)**, Visiting Research Professor, Stern, School of Business, Finance Department & Volatility Institute, *invited by Prof. R. F. Engle*

09/2016-12/2019 **Université catholique de Louvain (UCLouvain)**, Postdoctoral Research Fellow in Econometrics, Center for Operations Research and Econometrics (CORE), co-funded by the *Marie Curie actions of the European Commission*

04/2016-Present **University of Piraeus**, Research Associate, Department of Financial Management and Banking

PREVIOUS EMPLOYMENT

01/2020-05/2020 **Bank of Belgium**, Visiting Scholar
Economics and Research department

05/2016-09/2016 **Bank of Greece**, Econometrician/Researcher
Econometric Forecasting division of the Economic Analysis and Research department

02/2016-06/2016 **Athens University of Economics and Business (AUEB)**, Visiting Lecturer, Department of Accounting and Finance

05/2011-04/2016 **Hellenic Competition Commission**, Econometrician
Prime analyst of key sectors of the national economy with Time Series and Panel Data Econometric techniques

05/2011-06/2013 **Athens University of Economics and Business (AUEB)**, Visiting Lecturer, Department of International and European Economic Studies

01/2004-06/2011 **Athens University of Economics and Business (AUEB)**, Research and Teaching Assistant, Department of International and European Economic Studies

RESEARCH AND TEACHING INTERESTS

Time series econometrics, econometric theory, financial econometrics, applied financial econometrics, risk management, asset pricing, GARCH modelling, asymptotic theory, machine learning, data science, large data

EDUCATION

2007-2011	**Ph.D. in Econometrics (Distinction)**, University of Piraeus, Department of Financial Management and Banking Thesis title: *“Asymptotic expansions of econometric estimators in time series models”*
2008-2009	**Course training of M.Phil. level in Finance (grade 8.5/10)**, University of Piraeus. Courses on Asset Pricing, Corporate Finance, Advanced Finance, Continuous Time Finance, Mathematics, Econometrics and Time Series Analysis
2002-2003	**M.Sc. in Econometrics and Economics (Merit)**, University of Essex, UK
1998-2002	**B.Sc. in Economics (Honours)**, University of Patras, Greece

PUBLICATIONS

1. “Reconciling negative return skewness with positive time-varying risk premia” (with C. M. Hafner), ***Econometric Reviews,*** 2022, 41:8, 877-894, DOI: 10.1080/07474938.2022.2072323

2. “Exponential-type GARCH models with linear-in-variance risk premium” (with C. M. Hafner), ***Journal of Business & Economic Statistics,*** 2019, DOI: 10.1080/07350015.2019.1691564

3. “Finite sample theory and bias correction of maximum likelihood estimators in the EGARCH model” (with A. Demos), ***Journal of Time Series Econometrics***, 2018, ISSN (Online) 1941-1928 DOI: https://doi.org/10.1515/jtse-2018-0010.

4. “Edgeworth and moment approximations: The case of MM and QML estimators for the MA(1) models” (with A. Demos), ***Communications in Statistics: Theory and Methods***, 2013, 42 (10), p. 1713-1747.

SUBMITTED & UNDER REVISION PAPERS

1. “Nonparametric regression on latent covariates with an application to semiparametric GARCH-in-Mean models” (with C. Conrad and E. Mammen), *R&R in Journal of Econometrics*.

WORKING PAPERS & WORK IN PROGRESS

2. “Asymptotic normality of the QML estimator in the EGARCH(1,1) model”, Working Paper.

3. “Multidimensional scaling of correlation matrices in high dimensional financial time series” (with R. Engle), *work in progress*.

4. “Asymptotic theory of GARCH-MIDAS models with risk premium” (with C. Conrad and E. Ghysels), *work in progress*.

5. “Smooth empirical likelihood with conditional moment inequalities and partial identification” (with S. Arvanitis), *work in progress*.

6. “Estimation theory of the Log-GARCH-X-in-Mean model with exogenous covariates” (with Genaro Sucarrat), *work in progress*.

7. “Time series analysis and asymptotic properties of QML estimators for a new GARCH-in-mean model” (with M. Karanasos), *work in progress*.

8. “High dimensional financial time series with an application on large multivariate GARCH models”, *work in progress*, National Bank of Belgium, economics and research department.

OTHER PUBLICATIONS

1. “Sector Inquiry into fresh fruits and vegetables: An econometric analysis of the price transmission mechanism“, Discussion Paper, Hellenic Competition Commission.

TEACHING EXPERIENCE

Spring 2002	Lecturer of “Applied Econometrics” (undergraduate), “Statistical Models for Economists” (undergraduate), NKUA
Spring 2002	Lecturer of “Statistical and Econometric Modelling” (M.Phil), NKUA
Spring 2022	Module Leader of “Business Statistics II” (postgraduate for executives), NKUA
Spring 2016	Lecturer of “*Advanced Econometrics*” (undergraduate), AUEB, teaching evaluations: *9.6/10*
Spring 2004-2013	Module leader of “*Econometric Applications in Finance*” (postgraduate MBA executives), AUEB, teaching evaluations: *9.11/10*
Spring 2004-2011	Teaching assistant of “*Quantitative Methods in Finance*” (undergraduate), AUEB
Fall 2004-2007	Teaching assistant of “*Statistical Predictions in Finance*” (postgraduate), AUEB

GRANTS & FELLOWSHIPS

- **National Bank of Belgium Grant** to work on the Research department.

- CORE **Postdoctoral Fellowship** of the **Marie Curie** actions of the European Commission, Université catholique de Louvain. Research proposal score: **9.3/10**.

- **Travel Grant** from the Society of Financial Econometrics (SoFiE), NYU Stern School of Business, to participate in the 11th Annual SoFiE Conference 2018, Lugano.

- **Travel Grant** for the 2016 Winter Course on Econometrics and Statistics, 6-8 December 2016, Seville.

- **Research Grant** of the Project: “Theory and Applications of Indirect Estimators Asymptotic Expansions”, with A. Demos, *Sponsor:* Athens University of Economics and Business Basic Research Funding Program, PEVE II, 2009-2010.

CONFERENCES & INVITED SEMINARS

* invited

- 2020: University of Innsbruck, School of Business and Management*, University of Crete, department of Economics*

- 2019: Athens University of Economics and Business, department of Economics*

- 2018: 12th International Conference on Computational and Financial Econometrics (CFE), University of Pisa, Italy*, 11th Annual Meeting of the Society for Financial Econometrics (SoFiE 2018), Lugano, QFFE2018 International Conference in Quantitative Finance and Financial Econometrics, Marseille, EISTI Graduate School in Computer Science and Mathematics Engineering, Paris*, University of Cyprus, department of Economics*, Université libre de Bruxelles, ECARES*, University of Liège HEC Management School, department of Economics*, University of Amsterdam, VU Amsterdam, department of Econometrics and Operations Research*

- 2017: 11th International Conference on Computational and Financial Econometrics (CFE), London, UK*, EC^2 Conference on Time-Varying Parameter Models, Amsterdam, Seminar Series on Econometrics and Finance, CORE, UCLouvain, Belgium, Seminar series of the Laboratory of Economic Management, Université de Lille, France*, 25th Annual Meeting BSS 2017, Leuven, Belgium, Young Researchers Day, Institute of Statistics, Biostatistics and Actuarial Sciences, UCLouvain, Belgium, Inaugural conference on Financial Econometrics, HeiKaMEtrics network, Heidelberg, Germany*, 70th Econometric Society European Meeting (ESEM), Lisbon, Portugal, Asian Meeting of the Econometric Society, Hong Kong, 25th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics (SNDE), Paris, France

- 2016: 10th International Conference on Computational and Financial Econometrics (CFE), Seville, Spain, 69th Econometric Society European Meeting (ESEM), Geneva, Switzerland, 2nd International Conference in Applied Macro and Empirical Finance, Thessaloniki, Greece

- 2014: European Commission Meeting, DG Competition, Brussels, Belgium

- 2013: 3rd Humboldt-Copenhagen Conference on Financial Econometrics, Berlin, Germany

- 2012: 11th Conference on Research on Economic Theory & Econometrics (CRETE), Milos, Greece

- 2010: 4th International Conference on Computational and Financial Econometrics (CFE), London, UK, European Meeting of Statisticians (EMS), Piraeus, Greece, Conference in Honour of Sir David F. Hendry, St. Andrews, Scotland, 9th Conference on Research on Economic Theory & Econometrics (CRETE), Tinos, Greece, 10th International Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, Lithuania, The Rimini Conference in Economics and Finance (RCEF), Rimini, Italy, PhD Seminar Series, University of Piraeus, Department of Financial Management and Banking, PhD Seminar Series, Athens University of Economics and Business

- 2009: 3rd International Conference on Computational and Financial Econometrics (CFE), Limassol, Cyprus, Bank of Greece Workshop, Department of Economic Research, "Asymptotic Expansions of Econometric Estimators in Time Series Models: PhD Thesis Overview", 8th Conference on Research on Economic Theory & Econometrics (CRETE), Tinos, Greece, Spring Meeting of Young Economists (SMYE), Istanbul, Turkey, PhD Seminar Series, University of Piraeus, Department of Financial Management and Banking

- 2008: 7th Conference on Research on Economic Theory & Econometrics (CRETE), Naxos, Greece, 1st PhD Conference in Economics 2008, in Memory of Vassilis Patsatzis, University of Athens, Greece

- 2007: EC^2 Conference, Advances in Time Series Analysis, Faro, Portugal, PhD Seminar Series, University of Piraeus, Department of Financial Management and Banking

ADVANCED TRAINING

9/2019: **UCLouvain**, Center for Operations Research and Econometrics (CORE): Course in "The econometrics of mixed frequency (big) data", by Eric Ghysels (University of North Carolina).

3/2018: **UCLouvain**, Institute of Statistics, Biostatistics and Actuarial Sciences: Course in "Introduction into high-dimensional statistics: Theory and practice", by Johannes Lederer (Bochum University).

11/2017: **UCLouvain**, Institute of Statistics, Biostatistics and Actuarial Sciences: Course in "The Asymptotic Theory of Statistical Experiments", by Marc Hallin (ULB).

06/2017: **SoFiE** (Society of Financial Econometrics) summer school: "Modelling the Term Structure of Interest Rates", Brussels, National Bank of Belgium.

03/2017: **UCLouvain**, Institute of Statistics, Biostatistics and Actuarial Sciences: Advanced Course in Quantitative Finance: "Monte Carlo methods with applications to finance", by Gilles Pagès (Université Pierre and Marie Curie Paris VI).

12/2016: **CRoNoS** Winter Course on Econometrics and Statistics and tutorials of the joint CFE-CMStatistics conference, University of Seville, Spain.
- Robust statistics: foundations and recent developments (by Prof. Mia Hubert, Prof. Peter Rousseeuw and Prof. Stefan Van Aelst, Department of Mathematics, KU Leuven, Belgium)
- Higher-order asymptotic methods in statistics and econometrics (by Prof. Elvezio Ronchetti, University of Geneva, Switzerland)
- C (\alpha) tests in statistics and econometrics: nuisance parameters, plug-ins and invariance (by Prof. Jean-Marie Dufour, McGill University, Canada)

PROFESSIONAL ACTIVITIES

Editorial Board

Associate Editor of International Econometric Review

Journal Referee

Journal of Business and Economic Statistics, Journal of Financial Econometrics, Computational Statistics and Data Analysis, Communications in Statistics: Simulation and Computation, Statistical Inference for Stochastic Processes, Studies in Nonlinear Dynamics and Econometrics

Discussant

2009 XIV Spring Meeting of Young Economists (SMYE), Istanbul, Turkey

PROFESSIONAL SOCIETIES

Member: Society of Financial Econometrics (SoFiE), Econometric Society, European Finance Association, Royal Economic Society

COMPUTER SKILLS

Matlab, R, E-Views, LaTeX, Fortran, Stata, SPSS, Mathematica

LANGUAGES

English (fluent), French (intermediate), Italian (basic), Greek (native)