

Curriculum Vitae

IOANNIS KASPARIS

CONTACT DETAILS

Telephone (office) +357 2289 3717

Address Department of Economics
University of Cyprus
P.O. Box 20537
CY-1678, Nicosia
Cyprus

Email kasparis@ucy.ac.cy

EDUCATION

2000-2004
University of Southampton

PhD
Research field:
Time Series Econometrics, Asymptotic Statistical Theory, Nonlinear Models, Specification Testing, Applied Econometrics.
Thesis Title:
Functional Form Misspecification in Regressions with Integrated Time Series.
Thesis Supervisor:
Professor Grant Hillier

1998-2000
London School of Economics

MSc in Econometrics and Mathematical Economics

1995–1998
University of Reading

BA in Economics

APPOINTMENTS & VISITING POSITIONS

2000–2003 University of Southampton	Part-time Tutor
2003-2004 University of Southampton	Teaching Fellow
2004-2006 University of Nottingham	Lecturer
2006-2010 University of Cyprus	Lecturer
2009 (Fall) Cowles Foundation, Yale University	Visiting Fellow
2010- University of Cyprus	Assistant Professor

RESEARCH OUTPUT

Publications

Kasparis, I. (2008) "Detection of Functional Form Misspecification in Cointegrating Relationships" *Econometric Theory*, **24**, p. 1373-1403.

Kasparis, I. (2010) "The Bierens Test for Certain Nonstationary Models", *Journal of Econometrics*, **158**, p. 221-230.

Kasparis, I. (2011) "Functional Form Misspecification in Regressions with a Unit Root", *Econometric Theory*, **27**, p. 285-311.

Kasparis, I. and P.C.B. Phillips (2012) "Dynamic Misspecification in Nonparametric Cointegrating Regression" *Journal of Econometrics*, accepted.

Submitted Papers

Kasparis, I., Phillips, P.C.B. and T. Magdalinos (2011) "Nonlinearity Induced Weak Instrumentation".

Working Papers

Kasparis, I. (2004) "Testing for Functional Form under Nonstationarity".

Kasparis, I. (2008) "A Simple Proof for the Invertibility of the Lag Polynomial Operator".

PRESENTATIONS

2004

- One Day Meeting in Econometrics, University of York, *UK*
- Econometric Society European Meeting, Madrid, *Spain*

2005

- Econometric Society World Congress, London, *UK*
- CRETE, Athens University of Economics and Business, Syros, *Greece*
- Seminar in Economics, Department of Economics, University of Cyprus, *Cyprus*

2006

- Seminar in Economics, University of Southampton, *UK*

2007

- CRETE, Athens University of Economics and Business, Naxos, *Greece*
- Conference in honor of Phoebus Dhrymes, University of Cyprus, *Cyprus*
- Seminar in Statistics, Department of Mathematics and Statistics, University of Cyprus, *Cyprus*

2008

- Conference in honor of Peter C.B. Phillips, Singapore Management University, *Singapore*

2009

- Seminar in Econometrics, Singapore Management University, *Singapore*
- Seminar in Econometrics, Humboldt University, Berlin, *Germany*
- Seminar in Econometrics, Cowles Foundation, Yale University, *USA*
- Workshop in Econometrics, Cowles Foundation, Yale University, *USA*

2010

- Seminar in Economics, University of Cyprus, *Cyprus*
- One Day Meeting in Econometrics, University of Southampton, *UK*
- CRETE, Athens University of Economics and Business, Tinos, *Greece*
- Seminar in Econometrics, Toulouse School of Economics, *France*

2011

- One Day Meeting in Econometrics, Singapore Management University, *Singapore*

REFeree ACTIVITY

Econometric Reviews (1)
Econometric Theory (13)
Journal of Business and Economics Statistics (1)
Journal of Econometrics (2)
Journal of Time Series Analysis (3)
Journal of Time Series Econometrics (1)

TEACHING EXPERIENCE

Ph.D. Students

Serafeim Tsoukas (with Professor Paul Mizen, University of Nottingham)

Thesis Title: Investigation of the External Finance Premium in the US Bond Market

First Appointment: Lecturer, University of Newcastle

Current Position: Lecturer, University of Glasgow

Undergraduate:

- Tutorial in Mathematics for Economists (Southampton)
- Tutorial in Econometrics (Southampton)
- Advanced Times Series Analysis (Nottingham)
- Tutorial in Advanced Times Series Analysis (Nottingham)
- Mathematics for Economists I (Cyprus)
- Mathematics for Economists II (Cyprus)

Postgraduate:

- Quantitative Techniques (Southampton)
- Econometric Theory (Nottingham)
- Tutorial in Econometric Theory (Nottingham)
- Time Series (Nottingham)
- Financial Econometrics (Nottingham)
- Econometrics (Cyprus)
- Statistics and Econometrics I (Cyprus, PhD program)

SCOLARSHIPS & RESEARCH GRANTS

- **University of Cyprus Competitive Internal Grant (based on anonymous peer reviews): 57,000 euros**
Title: *Robust Estimation of Cointegrated Models with Applications to the Predictability of Stock Returns*
Duration: April 2010 - March 2012
Participants: Ioannis Kasparis (principal investigator), Peter C. B. Phillips (collaborator), Elena Andreou (collaborator).
- **PhD scholarship (2000-2003):** University of Southampton,
- **MSc scholarship (1999-2000):** Leventis Foundation.

REFERENCES

Professor Grant Hillier

Economics Division,
University of Southampton,
SO17 1BJ, United Kingdom.
Email: ghh@soton.ac.uk

Professor Peter C.B. Phillips

Cowles Foundation,
Yale University Box 208281 New Haven,
Connecticut, USA 06520-8281.
Email: peter.phillips@yale.edu

Professor Jean-Yves Pitarakis

Economics Division,
University of Southampton,
SO17 1BJ, United Kingdom.
Email: j.pitarakis@soton.ac.uk