

CURRICULUM VITAE

IOANNIS KASPARIS

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 Regression 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

2015-	University of Cyprus (UCY)	Associate Professor
2010-2015	University of Cyprus	Assistant Professor
2009 (Fall)	Yale University, Cowles Foundation	Visiting Fellow
2006-2010	University of Cyprus	Lecturer
2004-2006	University of Nottingham	Lecturer
2003-2004	University of Southampton	Teaching Fellow
2000-2003	University of Southampton	Part-time Tutor

RESEARCH OUTPUT

Publications (Citations in Google Scholar 114)

- Kasparis, I., E. Andreou & P.C.B. Phillips (2015) "Nonparametric Predictive Regression", *Journal of Econometrics*, **185**, p. 468-494.
- Kasparis, I., Phillips, P.C.B. & T. Magdalinos (2014) "Nonlinearity Induced Weak Instrumentation", *Econometric Reviews*, **33**, p. 676-712.
- Kasparis, I. & P.C.B. Phillips (2012) "Dynamic Misspecification in Nonparametric Cointegrating Regression", *Journal of Econometrics*, **168**, p. 270-284.
- Kasparis, I. (2011) "Functional Form Misspecification in Regressions with a Unit Root", *Econometric Theory*, **27**, p. 285-311.
- Kasparis, I. (2010) "The Bierens Test for Certain Nonstationary Models", *Journal of Econometrics*, **158**, p. 221-230.
- Kasparis, I. (2008) "Detection of Functional Form Misspecification in Cointegrating Relationships" *Econometric Theory*, **24**, p. 1373-1403.

Work in Progress

- Kasparis, I. & P.C.B Phillips: "Smooth Instrumental Variables: A Unifying Framework for Inference when the Intensity of Persistence is Uncertain".
- Kasparis, I. & P.C.B Phillips: "Spectral Estimation under Local Deviations from Unity".
- Duffy, J.A. & I. Kasparis: "Regressions with Fractional $d=0.5$ and Weakly Nonstationary Processes "

REFEREE ACTIVITY

Econometric Reviews (1), Econometric Theory (17), J. of Business & Economics Statistics (2), J. of Econometrics (8), J. of Time Series Analysis (3), J. of Time Series Econometrics (1)

PRESENTATIONS/CONFERENCES (Selected)

2017	○ Conference in Honour of Peter C.B. Phillips, UCY, <i>Cyprus</i>
	○ Oxford University, Departmental Seminar, <i>UK</i>
	○ Queen Mary University, Departmental Seminar, <i>UK</i>
	○ Essex University, Departmental Seminar, <i>UK</i>
2016	○ UCL, Departmental Seminar, <i>UK</i>
	○ Bar Ilan University, Workshop in Econometrics, <i>Israel</i>
	○ Meeting of the International Society for Nonparametric Statistics, Avignon, <i>France</i>
	○ CRETE, conference Athens University of Economics and Business, <i>Greece</i>
2014	○ BMRC-DEMS Conference on Macro and Financial Economics/Econometrics, <i>London, UK</i>
2013	○ CRETE, conference Athens University of Economics and Business, <i>Greece</i>
2012	○ Summer Institute in Financial Markets and Institutions, Singapore Management University, <i>Singapore</i>
	○ Meeting of the International Society for Nonparametric Statistics, Chalkidiki, <i>Greece</i>
	○ Workshop in Econometrics, University of Southampton, <i>UK</i>
2011	○ One Day Meeting in Econometrics, Singapore Management University, <i>Singapore</i>
2010	○ Seminar in Economics, University of Cyprus, <i>Cyprus</i>
	○ One Day Meeting in Econometrics, University of Southampton, <i>UK</i>
	○ CRETE conference, Athens University of Economics and Business, <i>Greece</i>
	○ Seminar in Econometrics, Toulouse School of Economics, <i>France</i>
2009	○ Seminar in Econometrics, Singapore Management University, <i>Singapore</i>
	○ Seminar in Econometrics, Humboldt University, Berlin, <i>Germany</i>
	○ Seminar in Econometrics, Cowles Foundation, Yale University, <i>USA</i>
	○ Workshop in Econometrics, Cowles Foundation, Yale University, <i>USA</i>
2008	○ Conference in honor of Peter C.B. Phillips, Singapore Management University, <i>Singapore</i>
2007	○ CRETE, conference Athens University of Economics and Business, <i>Greece</i>
	○ Conference in honor of Phoebus Dhrymes, University of Cyprus, <i>Cyprus</i>
	○ Seminar in Statistics, Dept. of Mathematics & Statistics, University of Cyprus, <i>Cyprus</i>

- 2006 o Seminar in Economics, University of Southampton, *UK*

- 2005 o Econometric Society World Congress, London, *UK*
- o CRETE, conference Athens University of Economics and Business, *Greece*
- o Seminar in Economics, Department of Economics, University of Cyprus, *Cyprus*

- 2004 o One Day Meeting in Econometrics, University of York, *UK*
- o Econometric Society European Meeting, Madrid, *Spain*

TEACHING EXPERIENCE

Ph.D. Students: Serafeim Tsoukas (with Prof. P. Mizen, Uni. of Nottingham)
Thesis Title: “Investigation of the External Finance Premium in the US Bond Market”
First Appointment: Lecturer, University of Newcastle
Current Position: Professor, University of Glasgow.

Undergraduate Lectures:

Econometrics II (UCY)	Mathematics for Economists I (UCY)
Advanced Times Series Analysis (Nottingham)	Mathematics for Economists II (UCY)
Methods of Economic Investigation (UCY)	

Postgraduate Lectures:

Quantitative Techniques (Southampton)	Econometric Theory (Nottingham)
Time Series (Nottingham)	Financial Econometrics (Nottingham)
Econometrics (UCY)	Statistics & Econometrics I (UCY, MSc/PhD)

Average Teaching Evaluation Score (selected):

OIK 303.1 (2013-2014) Econometrics (3rd year BSc): **4.42 out of 5**
OIK 303.2 (2013-2014) Econometrics (3rd year BSc): **4.07 out of 5**
OIK 603 (2010-2011) Statistics & Econometrics I (MSc/ PhD program): **4.07 out of 5**
OIK 663 (2010-2011) Econometrics (MSc): **4.14 out of 5**

INSTITUTIONAL RESPONSIBILITIES AT UCY

- Member of UCY Disciplinary Committee (2016-)
- Member of the School Committee (2010-14)
- Member of the University Committee for International Affairs (2011-16)
- Committee Member of UCY Centre for Learning & Teaching (2010-12)

AWARDS, RESEARCH GRANTS & SCHOLARSHIPS

- **(2013-2014) University of Cyprus Internal Grant (“New Researchers”)** (12,000 €)
Title: Spectral Estimation under Local deviations from Unity;
Participants: I. Kasparis (principal investigator); Peter C.B. Phillips (collaborator) & 1 post-doctoral student.
- **(2010-2012) UCY Competitive Internal Grant, based on anonymous peer reviews** (57,000 €)
Title: Robust Estimation of Cointegrated Models with Applications to the Predictability of Stock Returns; *Participants:* I. Kasparis (principal investigator); Peter C.B. Phillips, Elena Andreou, Tassos Magdalinos (collaborators) & 1 post-doctoral student & 1 PhD student.
- **(2015) UCY Department of Economics Research Award:** for publication in the *Journal of Econometrics* (1,500 €)
- **(2012) UCY Department of Economics Research Award:** for publication in the *Journal of Econometrics* (3,000 €)
- **(2011) UCY Department of Economics Research Award:** for publication in *Econometric Theory* (3,000 €)
- **(2010) UCY Department of Economics Research Award:** for publication in the *Journal of Econometrics* (3,000 €)
- **(2000-2003) PhD Scholarship:** University of Southampton
- **(1999-2000) MSc Scholarship:** Leventis Foundation (5,500 GBP)

REFERENCES

Professor Peter C. B. Phillips

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New Haven, Connecticut
USA 06520-8281
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