



CURRICULUM VITAE

SURNAME: PETRALIAS
DATE OF BIRTH: 27/09/1981

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ACADEMIC CREDENTIALS

- PhD in Statistics, Department of Statistics, Athens University of Economics and Business (AUEB) (06/2010) (degree: Excellent). Thesis: “Bayesian model determination and nonlinear threshold volatility models”. Supervisor: Prof. P. Dellaportas.
- MSc in Applied Economics and Finance, Department of Economics, Athens University of Economics and Business (AUEB) (12/2004) (degree: Excellent 9.6/10 (graduated at the 1st place of the programme)). Thesis: “Multivariate Garch models and portfolio optimization with major stock indices and options”. Supervisors: Prof. E. Tsionas and Prof. A. Episcopos.
- BSc in Economics, Department of Economics, Athens University of Economics and Business (AUEB) (6/2003) (degree: Excellent 8.53/10 (graduated at the 1st place)).

LANGUAGE PROFICIENCY

1. English : Excellent (Proficiency – 3/2000)
2. French : Good (Certificat de Langue Francaise – 9/1996)
3. Italian : Good (Celi 2, Universita di Perugia – 3/2002)

GMAT (23/12/2002): Total Score 580 / 800 (64%)

Analytical Writing Assessment (AWA) Score 5 / 6 (79%)

COMPUTER KNOWLEDGE

Statistical applications : Eviews, Gauss, Stata, SPSS, Minitab, Splus

Other applications : Matlab, Visual Basic, Maple, Mathematica, Ms Office, Latex

Operating Systems : Ms Windows, Linux, Unix

PROFESSIONAL EXPERIENCE

Period: June 2004 until September 2005 & June 2006 until September 2006

Organisation: Centre of Planning and Economic Research

Position: Researcher and statistical analyst in the framework of the European Migration Observatory programme. Conducted a number of studies funded by the European Commission under the guidance of the European Migration Network, while contributed to the Annual reports on Asylum and Migration of Eurostat for the years 2005-2007. Furthermore was author (co-authored with Konstantinos Kanellopoulos and Maria Gregou) of the studies “Illegal Immigrants in Greece” (published in 2006) and “Size Profile and Labour Market Analysis of Immigration in Greece” (published in 2009) of the Centre of Planning and Economic Research.

Period: June 2010 until October 2010

Organisation: Prolepsis - Institute of Preventive Medicine, Environmental and Occupational Health

Position: Senior Statistician. Responsible for various epidemiological studies and research in the field of Biostatistics.

TEACHING EXPERIENCE

MAR.10 – JUNE 10: Tutorials for the lesson “Biostatistics II” in the Msc. Programme of Occupational Environmental Health, Administration and Economic Evaluation of the Athens Medical School.

SEPT.05 – JAN.10 (5 academic semesters): Tutorials for the lesson “Investment Appraisal” in the Department of Economics of the Athens University of Economics and Business.

MAY 07 – JAN.10 (4 academic semesters): Tutorials for the lesson “Market Analysis and Portfolio Management” in the Msc. Programme of Banking and Finance of the Athens University of Economics and Business.

SEPT.05 – JAN.09 (4 academic semesters): Tutorials for the lesson “Data Analysis” in the Department of Statistics of the Athens University of Economics and Business.

MAY 08 – JUNE 08: Tutorials for the lesson “Portfolio Investments” in the Msc. Programme of the Department of Economics of the Athens University of Economics and Business.

JAN.06 – JUNE 08 (3 academic semesters): Tutorials for the lesson “Biostatistics” in the Department of Statistics of the Athens University of Economics and Business.

CONFERENCE PRESENTATIONS

AUG. 09: Greek Stochastics α' , Monte Carlo: Probability and Methods. Presentation with title: “Modelling exchange rate volatility through flexible threshold models”. Place: Lefkada, Greece. Organized by an international scientific committee.

JUNE 09: Bayesian Analysis and eConophysics for financial markets. Presentation with title: “Modeling exchange rates volatility based on macroeconomic news announcements through flexible threshold models”. Place: AUEB. Organized by the Department of Statistics of AUEB.

JUNE 08: 1st Athens-Pavia Meeting in Statistics. Presentation with title: “MCMC model determination for small n - large p problems”. Place: Mati, Attica. Organized by the Department of Statistics, AUEB and the University of Pavia.

WORKSHOPS-SEMINARS ATTENDED

AUG. 10: Greek Stochastics β' . Place: Lefkada, Greece. Organized by an international scientific committee.

AUG. 10: Workshop on Bayesian Modelling using Winbugs. Place: Athens, Greece. Organized by the Department of Mathematics, National Technical University of Athens, Department of Statistics, AUEB, Department of Applied Mathematics and Statistics, University of California, Santa Cruz.

SEP 08: 8th Annual Meeting of the European Network for Business and Industrial Statistics (ENBIS) (22-24 Sep.), Place: AUEB, organized by the Department of Statistics, AUEB.

MAY 05 – TODAY: Weekly seminars organized by the department of Statistics of AUEB with subject the presentation of published research related to the Statistical science.

In these seminars speakers are professors of AUEB as well as distinguished professors and scientists from all around the world.

MAY 05: One week seminar with subject: Stochastic finance. Speaker: Prof. John Karatzas, place: AUEB, Organized by the Department of Statistics of AUEB.

JUNE 04 – SEPT.05: Weekly seminars organized by the Centre of Planning and Economic Research with various subjects in the fields of applied economics, economic theory and finance. In these seminars speakers were researchers of the organization as well as distinguished native scientists.

MAY 04: Subject: Empirical methods for competition policy, speaker: Marc Ivaldi (University of Toulouse), Place: AUEB, organized by AUEB postgraduate program in economics.

MAR.04: 13TH conference of economic policy surveys, subject: Legislation, Policy and Economy in Greece for the period 1950 -2000, Place: Athens, Organized by the laboratory of economic policy-EMOP.

NOV.03: Subject: Contributions to Econometric Theory, Place: AUEB, Organized by Ministry of economics & Finance, Bank of Greece & Graduate programme, department of Economics.

NOV.02: Subject: Structural Equation Modeling with Lisler, Place: AUEB postgraduate premises, Organized by Graduate programme in Decision Sciences.

MAY 02 : Subject: Career Show, Place: AUEB, Organized by AUEB.

MAR.02 : Subject: Management concepts forum, Place: Patra, Organized by AUEB.

RESEARCH OUTPUT

Books

Title: “Investments (in Greek)”. Authors: Athanassios Petralias and Elias Tzavalis. This book is distributed to the students of AUEB, as well as other universities in Greece.

Title: “Investments exercises (in Greek)”. Authors: Athanassios Petralias and Elias Tzavalis.

Papers

Title: “Discrepancies of National Budget Policies in the EU-15 Economies”. Authors: Athanassios Petralias and Kyprianos Prodromidis. Journal: “Public Finance Finances Publiques”, forthcoming.

Submitted papers

Title: “An MCMC model search algorithm for regression problems”. Authors: Athanassios Petralias and Petros Dellaportas.

Title: “Volatility prediction based on scheduled macroeconomic announcements”. Authors: Athanassios Petralias and Petros Dellaportas.

Title: “An improved method for the computation of the Moore-Penrose inverse matrix”. Authors: Vasilios Katsikis, Dimitrios Pappas and Athanassios Petralias.

Title: “The Moore-Penrose Inverse in Portfolio Selection of Exchange Rates”. Authors: Dimitrios Pappas, Athanassios Petralias, Konstantinos Kiriakopoulos and George Kaimakamis.

Discussion papers

Title: “Ex Ante vs. Ex Post Government Budget Deficits, The EU-15 Experience in the Turn of the Century”, Authors: Athanassios Petralias and Kyprianos Prodromidis, Series: Athens University of Economics and Business-Department of Economics Working Papers, Discussion paper No. 174, April 2006.

RESEARCH PROJECTS UNDERTAKEN

JAN.07 – AUG.08: Participation in a project conducted by the Department of Statistics of AUEB, concerning the development of Statistical applications using graphical interface and Matlab. (Supervisor: Prof. D. Karlis).

SEPT.04 – AUG.05: Participation in a project conducted by AUEB in cooperation with the Competition Committee of Greece, concerning the competition analysis of 4 sectors of the Greek industry. (Supervisors: Prof. I. Katsoulakos, Prof. N. Bettas),

MAY04 – SEPT.04: Participation in a project concerning the estimation of the relationship between unemployment rate, unemployment benefit and cost of capital, by using “fixed effect models”. (Supervisors: Prof. K. Prodromidis, Prof. G. Bitros). A discussion paper of Athens University of Economics and Business was published on September 2004 under the title: “Welfare benefits and the rate of unemployment: some evidence from the European Union in the last thirty years”.

JAN.02 – JUNE 03: Participation in a project conducted by AUEB, concerning the estimation of the relationship between compensation and unemployment for E.U. member countries (Supervisor: Prof. K. Prodromidis).

JAN.01 – DEC.03: Participation in a project conducted by AUEB, concerning the user cost evaluation of all Greek industry enterprises. (Supervisors: Prof. George Bitros and Prof. Eythimios Tsionas.)

CURRENT RESEARCH INTERESTS

- Bayesian inference and variable selection
- Nonlinear models for volatility
- Applied Biostatistics and gene selection
- Market Microstructure
- Portfolio Optimisation

HONORS AND AWARDS

1. Award (1st place) – Greek State Scholarship Foundation - academic period 1999-2000
2. Scholarship of Honour – Greek State Scholarship Foundation - academic period 1999-2000
3. Award (1st place) – Greek State Scholarship Foundation - academic period 2000-2001
4. Scholarship of Honour – Greek State Scholarship Foundation - academic period 2000-2001
5. Scholarship of Honour – Chalkiopoulos Foundation - academic period 2001-2002
6. Award (1st place) – Greek State Scholarship Foundation - academic period 2001-2002
7. Scholarship of Honour – Greek State Scholarship Foundation - academic period 2001-2002
8. Award (1st place) – Greek State Scholarship Foundation - academic period 2002-2003
9. Scholarship of Honour – Greek State Scholarship Foundation - academic period 2002-2003
10. Scholarship – Sepentzi foundation - academic period 2002 – 2003
11. Scholarship – National Bank of Greece – for all the years of studies (2003)
12. Scholarship – EFG Eurobank – for the graduation degree (2003)
13. Scholarship – Bank of Cyprus – for being accepted in the 1st place of the postgraduate programme (2003)
14. Scholarship – Bank of Cyprus – for the performance in the 1st semester of the postgraduate programme (2004)
15. Scholarship – Bank of Cyprus – for the performance in the 2nd semester of the postgraduate programme (2004)
16. Scholarship – Sepentzi foundation – for graduating first from the Msc. Programme (2005)
17. Scholarship – National Bank of Greece – for graduating first from the Msc. Programme (2005)
18. Scholarship – Propondis foundation – for the Ph.D programme (10/2006-05/2008)