

## CURRICULUM VITAE

**Ioannis A. Venetis**

University of Patras, Department of Economics, University Campus, Rio 26504, Greece

### **Personal details**

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**Surname :** Venetis **Name :** Ioannis **Year of Birth :** 1972

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**Military service :** Ability I1 (first class), May 27, 2002 – Jul 27, 2003

### **Academic credentials**

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**2000 :** Ph.D in Economics. University of Essex, Department of Economics, U.K.  
Supervisor Prof. Marcus J. Chambers. PhD title: *“Essays on the estimation of fractionally cointegrated systems”*

**1996 :** M.A in Economics, University of Essex, Department of Economics, U.K

**1995 :** Diploma in Economics, University of Essex, Department of Economics, U.K

**1994 :** BA in Economics, University of Macedonia, Department of Economics, Greece

## Distinctions and awards

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- PhD was funded by the University of Essex, Department of Economics, through a research and teaching studentship
- MA in Economics awarded **with distinction**. In addition, I received the **Leatherland Book Prize Award** for achieving the best examination performance on an economics postgraduate degree scheme
- During my MA studies, I received funding by the University of Essex through the European Social Fund bursaries

## Professional Experience

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- **Aug 2013** - Associate Professor (Econometrics), University of Patras, Department of Economics, Greece
- **Nov 2008 – Jul 2013** Assistant Professor (Econometrics) with tenure, University of Patras, Department of Economics, Greece
- **Mar 2005 – Oct 2008** Assistant Professor (Econometrics), University of Patras, Department of Economics, Greece
- **2003-2008, 2009-2011, 2013-2015** : Visiting Lecturer of Quantitative Methods (course DEO13), Hellenic Open University
- **Jan 2004 – Feb 2005** : Research Associate (Grade C), Centre of Planning and Economic Research (KEPE), Athens, Greece
- **Apr 2000 – May 2002** Research associate, Cardiff Business School, U.K. Under the supervision of Prof. David Peel in the project titled: "*Nonlinear Adjustment mechanisms and the asymmetric impact of shocks*". The project was funded by ESRC (European Social Research Council) and formed part of the wider ESRC research programme: "Understanding the evolving macroeconomy"
- **Apr 2000 – May 2002** Teaching associate (class teaching for undergraduate and postgraduate courses), Cardiff Business School, U.K
- **Sep 1996 – May 1999** Teaching assistant (class teaching for undergraduate courses), University of Essex, U.K

## Current position

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**Aug 2013** - Associate Professor (Econometrics), University of Patras, Department of Economics, Greece

and

**2015-2016** : Visiting Lecturer of Quantitative Methods (course DEO13), Hellenic Open University

## Courses

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### Undergraduate:

- A.** Sep 2005 – now, Econometrics, 3<sup>rd</sup> year course, Winter semester
- B.** Sep 2011 – now, Mathematics for Economists I, 1<sup>st</sup> year course, Winter semester, Compulsory
- C.** Feb 2012 – now, Mathematics for Economists II, 1<sup>st</sup> year course, Spring semester, Compulsory
- D.** Jan 2012 – now, Applied Econometrics (3<sup>rd</sup> – 4<sup>th</sup> year course, Spring Semester, optional course

## Previously taught courses

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### Undergraduate:

- A.** Sep 2005 – Jun 2011, Mathematical Economics, 3<sup>rd</sup> – 4<sup>th</sup> year course, Spring Semester, optional course

### Postgraduate:

- B.** Sep 2005 – Sep 2009, Econometrics
- C.** Feb 2006 – Sep 2009 Special Topics in Econometrics
- D.** Oct 2009- Jan 2011 Special Topics in Quantitative Methods
- E.** Feb 2010 – Jun 2011, Time Series Analysis and Forecasting

## **Other academic and administrative duties**

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- Director of Postgraduate Studies, Dep. of Economics, University of Patras
- Member of the Department of Economics Postgraduate Studies Coordinative Committee since 2005
- Internal Ph.D seminars organizer 2010/2011 , 2011/2012 , 2012/2013
- In charge of the Department's "on the Job Training program" for students, 2010-2013
- I have supervised the dissertation of 20 postgraduate students over the interval 2005 to 2011
- I have successfully supervised 2 Ph.D students and I currently supervise 3 Ph.D students

## **Publications**

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1. Venetis I.A & Salamaliki P.K (2015). Unit roots and trend breaks in the Greek labor market. *Journal of Economic Studies*, Vol. 42, Iss 4, 641-658
2. Siakoulis V.G & Venetis I.A (2015). On inter-arrival times of bond market extreme events. An application to seven European markets. *Journal of Economics and Finance*, Volume 39, Issue 4, 717-741
3. Chatzikonstanti V & Venetis I.A (2015). Long memory in log-range series: Do structural breaks matter? *Journal of Empirical Finance*, 33, 104-113
4. Salamaliki P.K & Venetis I.A (2014). Smooth transition trends and labor force participation rates in the United States. *Empirical Economics*, March 2014, Volume 46, Issue 2, 629-652
5. Salamaliki P.K & Venetis I.A (2013). Energy consumption and real GDP in G-7: Multi-horizon causality testing in the presence of capital stock. *Energy Economics*, Volume 39, 108-121
6. Salamaliki P.K & Venetis I.A & Giannakopoulos N (2013). The causal relationship between female labor supply and fertility in the USA: updated

- evidence via a time series multi-horizon approach. *Journal of Population Economics*, Volume 26(1), 109-145
7. Venetis I.A & Paya I & Peel D.A (2007). Deterministic impulse response in a nonlinear model. An analytical expression. *Economics Letters*, vol. 95(3), 315-319
  8. Duarte A & Venetis I.A & Paya I (2005). Predicting real growth and the probability of recession in the Euro area using the yield spread. *International Journal of Forecasting*, vol. 21(2), 261-277
  9. Venetis I.A & Peel D.A (2005). Non-linearity in stock index returns: the volatility and serial correlation relationship. *Economic Modelling*, vol. 22(1), 1-19
  10. Peel D.A & Venetis I.A (2005). Smooth Transition Models and Arbitrage Consistency. *Economica*, vol. 72(3), 413-430
  11. Peel D.A & Paya I & Venetis I.A (2004). Estimates of US monetary policy rules with allowance for changes in the output gap. *Applied Economics Letters*, vol. 11(10), 601-605
  12. Duarte A & Venetis I.A & Paya I (2004). Curva de rendimientos y crecimiento de la producción real en la UEM: eficiencia y estabilidad predictiva./Yield Curve and Real Output Growth in the EMU: Efficiency and Predictive Stability. *Estudios de Economía Aplicada*, vol. 22(1), 1-21
  13. Peel D.A & Peel M.J & Venetis I.A (2004). Further empirical analysis of the time series properties of financial ratios based on a panel data approach. *Applied Financial Economics*, vol. 14(3), 155-163
  14. Venetis I.A & Peel D.A & Paya I (2004). Asymmetry in the link between the yield spread and industrial production: threshold effects and forecasting. *Journal of Forecasting*, vol. 23(5), 373-384
  15. Venetis I.A & Paya I & Peel D.A (2003). Re-examination of the predictability of economic activity using the yield spread: a nonlinear approach. *International Review of Economics & Finance*, vol. 12(2), 187-206

16. Paya I & Venetis I.A & Peel D.A (2003). Further Evidence on PPP Adjustment Speeds: the Case of Effective Real Exchange Rates and the EMS. *Oxford Bulletin of Economics and Statistics*, vol. 65(4), 421-437
17. Peel D.A & Venetis I.A (2003). Purchasing power parity over two centuries: trends and nonlinearity. *Applied Economics*, vol. 35(5), 609-617

### **Citations (source: SCOPUS, author ID 6506807268)**

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Until Sep 2015, Citations:126 total citations by 114 documents, h-index 6

### **Current research work**

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1. Venetis, I., (2015). Log-range based detection of random level shifts, (work in progress)
2. Economic Policy Uncertainty effects through VAR models
3. Trend structural breaks
4. Forecasting using factor models

### **Working papers**

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1. Venetis I.A & Emmanuilidi E 2005. Tail-Fatness in Equity Returns. The Case of Athens Stock Exchange. Centre of Planning and Economic Research, Working paper No. 77
2. Naraidoo R & Minford P & Venetis I.A 2006. The political economy of unemployment and threshold effects. A nonlinear time series approach. Keele Economics Research Papers KERP 2006/21, Centre for Economic Research, Keele University.
3. Venetis I.A & Duarte A & Paya I 2006. The long memory story of real interest rates. Can it be supported? Working Papers 004341, Lancaster University Management School, Economics Department.

4. Sibbertsen P & Venetis I.A 2003. Distinguishing between long-range dependence and deterministic trends. Universitat Dortmund, Technical Report 16/2003, SFB 475.
5. Venetis I.A & Paya I & Peel D 2009. ESTAR model with multiple fixed points. Testing and estimation. Lancaster University Management School Working Paper 2009/010

### **Other scholarly publications**

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1. **(in Greek)** Venetis I.A (2004). Towards a short run index measuring economic activity. Economic Advancements, Vol. 5, 56-60, Centre of Planning and Economic Research ([www.kepe.gr](http://www.kepe.gr))
2. **(in Greek)** Venetis I.A & Zografakis S (2008) Inflation and stability: a problematic association. ALPHA bank's Historical Archive conference proceedings, June 1-2 2007

### **Books**

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**(in Greek)** Venetis I.A (2013). Introduction to Econometrics. Publisher: Gotsis Publications, ISBN: 9789609427258

### **Translation editing**

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- Translation editing (English to Greek) for the J., Johnston and J., DiNardo book, "Econometric Methods". Klidarithmos **2005**.

## Referee

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Applied Economics • Applied Financial Economics • Economic Modelling • Emerging Markets Finance and Trade • Emerging Markets Review • Empirical Economics • Energy Economics • International Journal of Finance and Economics • International Journal of Forecasting • International Review of Financial Analysis • Journal of Economic Growth • Journal of Economic Studies • Journal of International Financial Markets and Institutions • Journal of International Money and Finance • Journal of Money, Credit and Banking • The Manchester School • Quarterly Review of Economics and Finance • Singapore Economic Review • Sustainability • South-Eastern Europe Journal Of Economics

## Recent conference presentations

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- *Testing and measuring multi-horizon causality in VAR models: Two new user-written functions for the Gretl time series menu.* 4<sup>th</sup> biennial gretl Conference June 12-13, 2015, Berlin, Germany, Hans Boeckler Foundation and Free University of Berlin
- *Transmission channels of economic uncertainty effects on macroeconomic activity.* 2nd Annual Conference of the International Association for Applied Econometrics (IAAE), June 25-27, 2015, hosted by the University of Macedonia, Thessaloniki, Greece

## Research Interests

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**Theoretical** econometrics with emphasis in non-stationary time series, long memory time series and nonlinear time series models

**Applied econometrics** with emphasis in time series macro-econometrics and time series financial econometrics. In particular,

- Nonlinear models (threshold and smooth transition types)
- Trend structural breaks
- VAR models, causality and structural breaks



September 2015

- Conditional heteroscedasticity models
- Structural breaks in volatility
- Autoregressive conditional Poisson models
- Autoregressive conditional duration models