

Evangelos Ioannidis, Assistant Professor in Statistics

1. Personal Information

Born in 1962 in Athens, he studied Mathematics in Germany and has worked in France. Since 1998 he lives in Greece and is currently Assistant Professor in Statistics at the Athens University for Economics and Business.

2. Studies

He finished in 1980 the German high-school of Athens and obtained a scholarship of the D.A. A. D (German Office for Academic Exchange) for studies in Germany.

In 1988 he graduated in Mathematics (minor: Economics) from the University of Heidelberg, Germany. His master-thesis concerned "The test of Kolmogorov-Smirnov based on the (estimated) residuals in a linear regression", a widely used test the theoretical justification of which was missing. In parallel, he obtained experience in practical data analysis working during 1986 as an assistant at the "Institute for Documentation and Medical Statistics" of the University of Heidelberg, where he conducted statistical studies.

In 1993 he obtained his Ph.D. in Mathematics (with a thesis in Statistics) from the University of Heidelberg. The subject of his dissertation was "The asymptotic behaviour of the Capon-estimator", a non-parametric estimator of the spectral density of a stationary time-series. While working on his Ph.D. thesis, he was employed as researcher at the University of Heidelberg (SFB 123: Stochastic mathematical Models) (1987-1991). He was later invited as a researcher at the Statistics-laboratory of the University Paris-Sud, Orsay, with a scholarship of the state of Baden-Wuerttemberg, Germany (1991-1993). In Paris he also participated at two courses of Econometrics at the "Ecole Nationale de la Statistique et de l'Administration Economique" (E.N.S.A.E.). In the frame of his dissertation he developed SPECSIM, a simulation programme that visualises the statistical behaviour of spectral analysis methods. It was programmed in object-oriented Pascal and was attributed a certificate as "worthy of recognition" in a contest with entries from various universities.

3. Professional experience

After finishing his Ph.D. he was employed for six months as **Statistician at CCF-Elysees Bourse**, an affiliated company of the Bank "Credit Commercial de France", where he was responsible for the testing of a statistical model on stocks' profitability forecasting and the elaboration of alternative models.

From 1994 he was employed as a **Consultant at the Organisation for Economic Co-operation and Development (OECD)**, at the Economic Analysis and Statistics Division of the Directorate for Science, Technology and Industry. He participated at various econometric studies concerning a) the cyclicality of R&D expenditures and particularly the determinants of their levelling-off in the 90's and b) the impact of technology --and especially technology diffusion--on competitiveness and on productivity growth at the industry level. He also collaborated at various publications ("Industrial Policy Annual Review 1994", "Technology and Industrial Performance", "Scoreboard of indicators") and at the development and publication of the international OECD Input-Output database ("The OECD Input-Output Database", 1995).

In 1997 he became a **staff member of the OECD (Administrator, A3)** at the Statistics and Indicators Division of the Directorate for Employment, Education, Labour and Social Affairs.

He was responsible for the Harmonisation of Training-Statistics of member countries and for the development and publication of OECD's Social Expenditure database (SOCX).

In 1999, he returned to Greece and worked as a **researcher at the National Labour Institute** where he was concerned with the analysis of employment growth by workers' skills and technological intensity of branches. In parallel he taught Statistics at the Athens University for Economics and Business.

In September 1999 he became a **staff-member (Lecturer) in the Statistics Departments of the Athens University for Economics and Business**, while in February 2007 he became **Assistant Professor at the same Department**.

4. Current research interests

His current research interests concern time-series analysis and, more specifically, cointegration analysis, unit root testing and spectral analysis and their application in the analysis of economic data.

5. Publications

a) in international magazines

1. Ioannidis, E., (1994): "On the Behaviour of a Capon-Type Spectral Density Estimator". *The Annals of Statistics*, vol. 22, No 4, pp. 2089-2114.
2. Sakurai, N., Papaconstantinou, G., Ioannidis, E., (1997): "The Impact of R&D and Technology Diffusion on Productivity Growth: Evidence from 10 OECD Countries in the 1970's and 1980's". *Economic Systems Research*, vol. 9, No 1. (Special Issue on "International R&D Spillovers"), p. 81-109.
3. Ioannidis, E. and Schreyer P., (1997): "Technology and non-Technology Determinants of Export Share Growth". *OECD Economic Studies*, vol. 28, p. 169-205.
4. Guellec, D. and Ioannidis, E., (1997): "Causes of Fluctuations in R&D Expenditures: A Quantative Analysis". *OECD Economic Studies*, vol. 29, p. 123-138.
5. Ioannidis, E. and Chronis, G. (2005): "Extreme Spectra of VAR Models and Orders of Near-Cointegration", *Journal of Time Series Analysis*, vol. 26, p. 399-421.
6. Ioannidis, E. (2005): "Residual-based block-bootstrap unit root testing in the presence of trend breaks", *Econometrics Journal*, vol. 8, p. 323-351.
7. Ioannidis, E. (2007): "Spectra of Bivariate VAR(p) Models", *Journal of Statistical Planning and Inference*, vol.137, p. 554-566.
8. Ioannidis, E. (2010): "Unit-root testing: on the asymptotic equivalence of Dickey-Fuller with the log-log slope of a fitted autoregressive spectrum", *Journal of Time Series Analysis*, vol. 31, p. 153-166.
9. Ioannidis, E. (2011): "Akaike's information criterion correction for the least-squares autoregressive spectral estimator", *Journal of Time Series Analysis*, vol. 32, p. 618-630.

b) other publications

Ioannidis, E., (1987): “The test of Kolmogorov-Smirnov based on the (estimated) residuals in a linear regression”. Master-thesis.

Ioannidis, E., (1993): “On the Asymptotic Behaviour of the Capon Estimator”. Ph.D. thesis, published by Verlag Shaker, Aachen.

Ioannidis, E., (1994): “Predicting the Future Alpha of Stocks: a Comparison of Different Methods”. *CCF-Elysees Bourse Reports*.

Ioannidis, E., (1999): “Technology, Skills and Employment in Greece: Structure and Trends”. Working Papers of National Labour Institute.

6. Software packages

Experience in programming in Object-Pascal, FAME, S-PLUS, SAS and EVIEWS.