Curriculum Vitae

Personal details

Name	Violetta Dalla
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Education

1994–1998	BSc in Mathematics (with distinction), Department of Mathematics, National and Kapodistrian University of Athens
1996–1998	Non-degree student, Department of Economics, Deree College, American College of Greece
1998–1999	Preliminary year for the MSc in Econometrics and Mathematical Economics, Department of Economics, LSE
1999–2000	MSc in Econometrics and Mathematical Economics (with distinction), Department of Economics, LSE
2000–2006	PhD, Department of Economics, LSE Thesis title: "The Estimation and Testing of Persistence in Nonlinear and Cyclical Time Series" Supervisor: Prof. Javier Hidalgo

Academic positions

2006–2010	Lecturer, Department of Economics, Royal Holloway, University of London (RHUL)
2011–2016	Lecturer, Department of Economic Sciences, National and Kapodistrian University of Athens (NKUA)
2016-Today	Assistant Professor, Department of Economic Sciences, National and Kapodistrian University of Athens (NKUA)

Other working experience

2001–2006	Occasional Research Assistant, LSE
2001–2004	Teaching Assistant, LSE
2004–2006	Tutorial Fellow, LSE
2008	Consulting, Pira International
2009–2010	Teaching Fellow (ΠΔ407/80), NKUA

Research interests

Econometrics, Time Series Analysis, Applied Econometrics in Finance and Macroeconomics

Research

Publications:

1. "A parametric bootstrap test for cycles", (with J. Hidalgo). *Journal of Econometrics*, (2005), 129, pp. 219-261. [ABS2009: 4]
2. "Consistent estimation of the memory parameter for nonlinear time series", (with L. Giraitis and J. Hidalgo). *Journal of Time Series Analysis*, (2006), 27, pp. 211-251. [ABS2015: 3]
3. "Evaluating currency risk in emerging markets", (with S. Y. Novak and L. Giraitis). *Acta Applicandae Mathematicae*, (2007), 97, pp. 163-175.
4. "Studentizing weighted sums of linear processes", (with L. Giraitis and H. L. Koul). *Journal of Time Series Analysis*, (2014), 35, pp. 151-172. [ABS2015: 3]
5. "Power transformations of absolute returns and long memory estimation". *Journal of Empirical Finance*, (2015), 33, pp. 1-18. [ABS2015: 3]
6. "Testing for breaks in regression models with dependent data", (with J. Hidalgo). In: Cao R., González Manteiga W., Romo J. (eds) Nonparametric Statistics, (2016). Springer Proceedings in Mathematics & Statistics, vol 175. Springer, Cham.
7. "Characteristic function-based inference for GARCH models with heavy-tailed innovations", (with Y. Bassiakos and S. G. Meintanis). *Communications in Statistics – Simulation and Computation*, (2017), 46, pp. 2733-2755.
8. "The behaviour of SMEs' capital structure determinants in different macroeconomic states", (with N. Daskalakis and D. Balios). *Journal of Corporate Finance,* (2017), 46, pp. 248-260. [ABS2018: 4]

Other publications:

9. "Stationary process". *International Encyclopedia of the Social Sciences*, 2nd Edition. Macmillan.

Submitted papers:

10. "Asymptotic theory for time series with changing mean and variance", (with L. Giraitis and P. M. Robinson). *Journal of Econometrics*. Accepted. [ABS2018: 4]
11. "Robust tests for white noise and cross-correlation", (with L. Giraitis and P. C. B. Phillips). *Econometric Theory*. Under 1st revision. [ABS2018: 4]

Working papers:

12. “Testing mean stability of heteroskedastic time series”, (with L. Giraitis and P. C. B. Phillips). *Cowles Foundation*, Discussion Paper No. 2006.
13. “Re-examining the long-run properties of the real interest rate”.

Other:

14. Editing and translation, “Η Ελλάδα των μνημονίων 2010-2012: Οι αριθμοί, το πρόγραμμα και η διεθνής εμπειρία από το 1980” (Translated title “Greece of memorandums 2010-2012: The numbers, the program and the international experience since 1980”) by Z. Tzannatos, (2016), Gutenberg.

Presentations

Conferences:

1. Xth Spring Meeting of Young Economists, April 2005, Geneva
2. 9th World Congress of the Econometric Society, August 2005, London
3. Unit Root and Cointegration Testing, September 2005, Faro
4. Euro Working Group on Financial Modelling XLI, November 2007, Lisbon
5. 2008 International Conference of Computational Statistics and Data Engineering, July 2008, London
6. 12th Conference on Research on Economic Theory and Econometrics, July 2013, Naxos
7. 6th International Conference of the ERCIM WG on Computational and Methodological Statistics, December 2013, London
8. International Association of Applied Econometric 2014 Annual Conference, June 2014, London (poster presentation)
9. 13th Conference on Research on Economic Theory and Econometrics, July 2014, Milos
10. International Association of Applied Econometric 2015 Annual Conference, June 2015, Thessaloniki
11. 14th Conference on Research on Economic Theory and Econometrics, July 2015, Chania
12. 4th Conference of the International Society for Nonparametric Statistics, June 2018, Salerno
13. 17th Conference on Research on Economic Theory and Econometrics, July 2018, Tinos
14. International Association of Applied Econometric 2019 Annual Conference, June 2019, Nicosia

Seminars:

1. STICERD Econometrics Seminar Series, December 2004, LSE
2. Joint Statistics and Econometrics Workshop, October 2005, LSE
3. UADPhilEcon Research Seminars, November 2006, NKUA
4. Joint Statistics and Econometrics Workshop, November 2008, LSE
5. Wednesday Departmental Seminars, February 2009, University of York
6. Econometrics Afternoon, May 2010, University of Southampton
7. Econometrics Reading Group, March 2011, Queen Mary, University of London

8. Econometrics Reading Group, November 2016, Queen Mary, University of London
9. Applied Economics & Econometrics Seminars, November 2018, Universidad Carlos III de Madrid
10. Waseda Lecture Series in Statistics, March 2019, Waseda University

Refereeing

Journal of Econometrics, Journal of Financial Econometrics, Journal of Time Series Analysis, Journal of Empirical Finance, Empirical Economics, Journal of Financial Research, ESRC

Teaching experience

- *Econometric Theory*
  Undergraduate, tutorials, LSE : 2001–2002 (A+B), 2002–2003 (A+B)
- *Introduction to Econometrics*
  Undergraduate, tutorials, LSE : 2001–2002 (A+B), 2002–2003 (A+B)
- *Basic Mathematics for Economists*
  Undergraduate, tutorials, LSE : 2003–2004 (A+B)
- *September Course Statistics*
  Pre-sessional graduate, tutorials, LSE : September 2003, September 2004
- *Introduction to Econometrics*
  Tutorials, summer school, LSE : July 2004, July 2005
- *Methods of Economic Investigation*
  Graduate, tutorials, LSE : 2004–2005 (A+B), 2005–2006 (A+B)
- *Financial Econometrics*
  Undergraduate, lectures and tutorials, RHUL : 2006–2007 (A), 2007–2008 (A), 2008–2009 (A), 2009–2010 (A)
- *Econometrics*
  Graduate, lectures and tutorials, RHUL : 2006–2007 (B), 2007–2008 (B), 2008–2009 (B)
- *Financial Economics*
  Undergraduate, lectures, RHUL : 2008–2009 (A)
- *Financial Economics*
  Undergraduate, tutorials, RHUL : 2008–2009 (A+B)
- *Econometrics*
  Undergraduate, lectures and tutorials, NKUA : 2009–2010 (A), 2010–2011 (A+B), 2011–2012 (B), 2012–2013 (A+B), 2013–2014 (B), 2014–2015 (B), 2016–2017 (B), 2017–2018 (B), 2018–2019 (B)
- *Time Series Analysis and Forecasting*
  Undergraduate, lectures and tutorials, NKUA : 2009–2010 (B), 2010–2011 (A), 2011–2012 (A), 2012–2013 (A), 2013–2014 (A), 2014–2015 (A), 2015–2016 (A), 2016–2017 (A), 2017–2018 (A), 2018–2019 (A)
- *Quantitative Methods, Module 4*
  Graduate, lectures, NKUA : 2009–2010 (B), 2010–2011 (B), 2011–2012 (B)

- *Statistics and Quantitative Methods*
  Graduate, distance learning, NKUA : 2010–2011 (A), 2011–2012 (A), 2012–2013 (A), 2013–2014 (A), 2014–2015 (A)), 2015–2016 (A), 2016–2017 (A), 2017–2018 (A), 2018–2019 (A)
- *Statistics II*
  Undergraduate, lectures and tutorials, NKUA : 2010–2011 (B)
- *Applied Econometrics*
  Undergraduate, tutorials, NKUA : 2010–2011 (B)
- *Stylized Facts of Financial Time Series*
  Graduate, MAP Summer School, NKUA–AUEB : July 2010, July 2011
- *Applied Statistics – Econometrics*
  Graduate, lectures, NKUA : 2012–2013 (A), 2013–2014 (A), 2014–2015 (A), 2015–2016 (A), 2016–2017 (A), 2017–2018 (A), 2018–2019 (A)
- *Applied Statistics – Econometrics*
  Graduate, lab, NKUA : 2018–2019 (A)

PhD supervision

D. Mpakas (completed)	"Essays on inflation dynamics, the Phillips curve and economic openness", (3rd supervisor), NKUA
J. Pandurov (ongoing)	"The impact of unconventional monetary policies on financial and non-financial sectors of advanced and emerging economies and their spillover effect", (3rd supervisor), NKUA
D. Valsamis (ongoing)	"Monetary policy under uncertainty and bounded rationality", (2nd supervisor), NKUA
X. Zapatinas (ongoing)	"Monetary and fiscal policy in the aftermath of the Great Recession of 2008", (3rd supervisor), NKUA
L. Sideri (ongoing)	"Sustainable banking: an analysis of the contribution of CSR to the Hellenic banking industry's performance", (3rd supervisor), NKUA

Teaching development

2006–2008	Certificate in Academic Practice in Teaching and Learning, RHUL

Administrative duties

2007–2008	Organization of weekly seminars, RHUL
2011–2012	Scheduling of courses and exams, NKUA
2011–2014	Member of committee for UADPhilEcon, NKUA
2013–Today	Member of committee for katataktiries exams, NKUA
2013–Today	Examiner for endowment scholarships, NKUA
2018–Today	Member of committee (EDE) for MSc "Applied Economics and Finance", NKUA

Scholarships & prizes

1995–1996	Prize for distinction, Greek Foundation of State Scholarships
1996–1997	Prize for distinction, Greek Foundation of State Scholarships
1999–2000	Master scholarship, Greek Foundation of State Scholarships
2000–2001	Research studentship, LSE
2000–2003	Doctoral scholarship, Greek Foundation of State Scholarships

Programming languages & statistical packages

Gauss, Matlab, R, EViews, Stata

Languages

English (fluent), German (basic)