ΗΛΙΑΣ ΤΖΑΒΑΛΗΣ

ΕΚΠΑΙΔΕΥΣΗ:

Πτυχίο Οικονομικών Επιστημών, Οικονομικό Πανεπιστήμιο Αθηνών, 1981-1985

MA (Μαστερ Οικονομικών), Οικονομικό Πανεπιστήμιο Αθηνών, 1985-1987

PhD (Διδακτορικό), Πανεπιστήμιο του Λονδίνου (London Business School), 1989-1993

ΑΠΑΣΧΟΛΗΣΗ:

Καθηγητής, Τμήμα Οικονομικής Επιστήμης, Οικονομικό Πανεπιστήμιο Αθηνών, 2006 – εως σήμερα

Καθηγητής, Τμήμα Οικονομικής Επιστήμης, Πανεπιστήμιο του Λονδίνου (Queen Mary), 1999-2005

Αναπληρωτής Καθηγητής, Τμήμα Οικονομικής Επιστήμης, Πανεπιστήμιο του Εξετερ της Μ. Βρετανίας, 1997-1999

Λέκτορας, Τμήμα Οικονομικής Επιστήμης, Πανεπιστήμιο του Εξετερ της Μ. Βρετανίας, 1993-1997

Στρατιωτικές υποχρεώσεις, Ελληνική Αεροπορία, 1987-1989

ΣΥΝΤΑΚΤΙΚΕΣ ΕΠΙΤΡΟΠΕΣ ΠΕΡΙΟΔΙΚΩΝ & ΒΙΒΛΙΩΝ:

Journal of Empirical Finance *(Αναπληρωτής Εκδότης),*

Annals of Computational and Financial Econometrics *(Αναπληρωτής Εκδότηςs)*

Refinement of Econometric estimation and tests, *Garry Phillips and Elias Tzavalis (Εκδότες), Cambridge University Press*, 2007.

Το Ελληνικό Χρηματοπιστωτικό Σύστημα (Εκδότης)

ΒΙΒΛΙΑ:

Οικονομετρία (2008), Επενδύσεις (2009), Ασκήσεις Επενδύσεων (2009), Εκδόσεις ΟΠΑ

ΕΡΕΥΝΗΤΙΚΑ ΕΝΔΙΑΦΕΡΟΝΤΑ:

Οικονομετρία, Νομισματικά και Χρηματοοικονομικά

ΔΙΔΑΣΚΑΛΙΑ:

Αξιολόγηση Επενδύσεων, Ανάλυση Χαρτοφυλακίου & Αγορών, Ανάλυση Χρονολογικών Σειρών

ΑΚΑΔΗΜΑΙΚΕΣ ΔΗΜΟΣΙΕΥΣΕΙΣ:

"A comparison of investors' sentiments and risk premium effects on valuing shares" (with Y. Karavias and S. Spilioti), **Finance Research Letters** (2016), *forthcoming*.

"Local power of fixed-T panel unit root tests with serially correlated errors and incidental trends" (with Y. Karavias), **Journal of Time Series Analysis** (2016), *forthcoming.*

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"Unveiling ECB's monetary policy behavior under different inflation regimes" (with T. Kazanas), **Economica** (2015), 82, 912-937.

"Real term structure forecasts of consumption growth" (with E. Argyropoulos), **Journal of Empirical Finance** (2015), 33, 208-222.

"Shifts in Volatility Driven by Large Stock Market Shocks" (with Y. Dendramis and G. Kapetanios), **Journal of Economic Dynamics and Control** (2015), 55, 130-147.

"Term spread regressions of the rational expectations hypothesis of the term structure allowing for risk premium effects" (with E. Argyropoulos), **Studies in Nonlinear Dynamics & Econometrics** (2015), 19, 49-70.

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“Detection of structural breaks in linear dynamic panel data models” (with S. De Wachter), **Computational Statistics & Data Analysis** (2012), 56, 3020-3034.

“Monetary policy rules and business cycle conditions” (with Kazanas and Philippopoulos), **Manchester School** (2011), 79, 73-97.

“A Bayesian analysis of unit roots and structural breaks in the level, the trend and the error variance of autoregressive models of economic series” (with Meligkotsidou and Vrontos), **Econometric Reviews** (2011), 30 (2), 208-249.

“Risk premium effects on implied volatility regressions” (with L. Rompolis), **Journal of Financial Research** (2010), 34, 417-436.

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“Retrieving risk neutral densities based on risk neutral moments through a Gram-Charlier series expansion” (with L. Rompolis), **Journal of Mathematic Modelling and Computation** (2007), 46, 225-234.

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"Structural changes in expected stock returns relationships: Evidence from ASE" (with E. Karanikas and G. Leledakis), **Journal of Business, Finance & Accounting** (2006), 33, 1610-1628.

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“Inflation and exchange-rate regimes in Mexico", (with Carmen Li and A. Philippopoulos), **Review of Development Economics** (2000), 4, 87-100.

“Inference for unit roots in dynamic panels where the time dimension if fixed”, (with R.D.F. Harris), **Journal of Econometrics** (1999), 91, 201-226.

"Regression-Based tests for Persistence in Logarithmic Conditional Variances", (with Z. Psaradakis), **Econometric Reviews** (1999), 18, 441-449.

"Policy Regime Changes and the Long-run sustainability of Fiscal Policy: An application to Greece", (with S. Makrydakis and A. Balfoussias), **Economic Modelling** (1999), 16, 71-86.

"A common shift in real interest rates across countries", **Applied Financial Economics** (1999), 9, 365-369.

“The influence of VAR dimensions on estimator biases”, (with K.M. Abadir and K. Hadri), **Econometrica** (1999), 67, 163-181.

“A re-examination of the Rational Expectations Hypothesis of the Term Structure: reconciling the evidence from long-run and short-run tests”, (with M.R. Wickens), **The International Journal of Economics and Finance** (1998), 3, 229-239.

"Explaining the failures of term spread models of the rational expectations of interest rates”, (with M.R. Wickens), **Journal of Money, Credit and Banking** (1997), 3, 364-380.

"Forecasting Inflation from the Term Structure", (with M.R. Wickens), **Journal of Empirical Finance** (1996), 3, 103-122.

"The Persistence of Volatility in the US Term Premium 1970-1986", (with M.R. Wickens), **Economics Letters** (1995), 49, 381-389.

ΤΡΕΧΟΥΣΑ ΕΡΕΥΝΗΤΙΚΗ ΔΟΥΛΕΙΑ

“Retrieving Inflation Expectations from the Term Structure and the Risk Premia Effects” (with E. Argyropoulos).

“Bayesian analysis of autoregressive models with multiple structural breaks” (with L. Meligkotsidou and I. Vrontos).

“Effective monetary policy rules under recessionary conditions” (with T. Kazanas).

ΚΡΙΤΗΣ ΒΙΒΛΙΩΝ:

Lo W. Andrew and Craig A. MacKinlay (1999), A Non-Random Walk Down Wall Street, Princeton University Press, *Economica*, 2002, pp 179.

ΚΡΙΤΗΣ ΠΕΡΙΟΔΙΚΩΝ:

Journal of Econometrics, Econometric Theory, Journal of Money, Credit and Banking, Economic Journal, Journal of Business & Economic Statistics, Journal of Time Series Analysis, Journal of Empirical Finance, Econometric Reviews, Economics Letters, Journal of

Financial Econometrics, Energy Policy, Economic Modeling, Empirical Economics, Econometrics Journal, International Journal of Forecasting, Journal of International Money and Finance, Oxford Bulletin of Economics & Statistics etc.

ΕΡΕΥΝΗΤΙΚΑ ΒΡΑΒΕΙΑ – ΕΡΓΑ, ΕΠΑΓΓΕΛΜΑΤΙΚΗ ΔΡΑΣΤΗΡΙΟΤΗΤΑ:-

ESRC (Panel data Econometrics) 2001-2004
PEVE I and II, AUEB (Option pricing – Term Structure) 2008-2009
ARISTEIA II (Large Macroeconomic Shocks) 2014-2015
Latsis Foundation (Competiveness of the Greek Industry) 2015-2016
Greek Treasury (Public Debt Management) 1997-1998
ABN ANRO (International portfolio diversification, London), 1999
ECB (Non-linear monetary policy rules), 2003
ATE Bank (non-executive board member), 2010-2011
Hellenic Financial Stability Fund (non-executive board member), 2011-2013
Centre for Economics and Planning, 2010-2011, etc
Alpha Bank (Modeling Credit Risk) 2015-2016