

STEFANOS G. GIAKOUMATOS

University of Peloponnese, University of Applied Sciences
Antikalamos Messinias
Email (P): stefanos.giakoumatos@gmail.com;
Email (W): stefanos@uop.gr

POSITION

**PROFESSOR OF STATISTICS AND QUANTITATIVE METHODS IN SOCIAL SCIENCES,
DEPARTMENT OF FINANCE AND ACCOUNTING, UNIVERSITY OF PELOPONNESE**

EDUCATION

- 2005** **Ph.D** (Athens University of Economics and Business, 2005).
Title of thesis: Auxiliary Variable Sampling for some Time-Varying Volatility Models.
Fully Granted by the State Scholarship Foundation of Greece
- 1997** **Master of Science** in Statistics (Athens University of Economics and Business, 1997).
Title of thesis: Bayesian Stochastic Volatility Models.
- 1994** **Bachelor of Science in Statistics** (Athens University of Economics and Business, 1994).
Grade: 9.2, Excellent.
Granted by the State Scholarship Foundation of Greece for 4 years

PROFESSIONAL EXPERIENCE

- 10/2007- today** Full Professor of Statistics and Quantitative Methods, University of Peloponnese (ΦΕΚ Γ' 344/20-03-2014).
· Associate Professor of Statistics and Quantitative Methods, TEI Peloponnese (ΦΕΚ Γ' 754/4-10-2007)
- 04/2004-11/2007** **National Statistical Service of Greece (EL.STAT)**. Statistician in the department of Methodology and Research
- 07/2003-04/2004** **Intralot SA**: Research and Statistical Manager
- 02/2003-07/2003** **Quantos SaRL,(ΕΠΕ)**. Statistical Analyst

- 10/2007- today Full Professor of Statistics and Quantitative Methods, University of Peloponnese (ΦΕΚ Γ' 344/20-03-2014).
 · Associate Professor of Statistics and Quantitative Methods, TEI Peloponnese (ΦΕΚ Γ' 754/4-10-2007)
- 04/2004-11/2007 **National Statistical Service of Greece (EL.STAT)**. Statistician in the department of Methodology and Research
- 02/1999-05/2001 **Taylor Nelson Sofres Metrisis A.E.** Statistical Analyst

ADMINISTRATIVE EXPERIENCE

- 05/2010-10/2015 **Vice-Rector** TEI Peloponnese
 · Planning economic and research strategy of the Institute
- 02/2010 – 31/10/2014
 ✓ Institutional and Scientific Manager of the Research Program “Archimedes 3”.
 ✓ Member of research project
- 09/2009 – 08/2011 Chairman of the Department of Local Government, TEI Peloponnese

EDUCATIONAL EXPERIENCE

- 10/2007- today University of Peloponnese. Tutor of the courses: Statistics 1 and 2, Quantitative Methods, Research Methodology, Hedging Techniques, etc
- 2015- today Master of Science in Finance. Tutor of the courses: Statistical Methods in Finance, Derivatives and Hedging Techniques
- 2014-2015 Master in Entrepreneurship and Governance, University of Peloponnese and TEI of Peloponnese. Tutor «Workplace Analytics»
- 2008-2013 Master in Historical Demography, Ionian University. Tutor of the course «Methodology of Research and Sampling Techniques»
- 2007 –2016 Panteion University
 ✓ Master in Methodology of Research. Tutor in one section of the course Sampling Techniques
 ✓ Member of the Committee of 2 Ph.D candidates

02/2006 – Assistant Professor (with contract) University of Peloponnese. Tutor of the courses;
08/2008 Probability and Statistics (dept. of Telecommunication), Statistics and Financial Mathematics (dept. of Sport Management).

SOFTWARE AND FOREIGN LANGUAGES

Very good knowledge of English

Very good knowledge of the following software:

- ✓ SPSS, Stata, R, Delphi, Gauss, Ox, Gretl
- ✓ MS Office (Word, Excel, Access, Powerpoint)
- ✓ Google G-Suite (docs, sheets, slides)

CONFERENCES AND SEMINAR

- 2018. “Modelling Economic Growth in The EU”, 2st International conference on quantitative, social, biomedical and economic issues 2018, (ICQSBEI2018 2-3 March 2018, Athens.
- 2017. “The impoverishment of the middle class in Greece. An econometric analysis”. 1st International conference on quantitative, social, biomedical and economic issues 2017, (ICQSBEI2017), Athens, Greece. ISBN 978-618-82890-0-2
- 2017: “Imposed Flexibility and Growing Wages and Employment Inequalities under Austerity in Greece”. Conference for Inequalities and the World of Work, Brussels 23-24/2/2017. Conference Organized by International Labour Office and European Commission
- 2016: “The Greek Middle Classes facing an uncertain future”. Conference for Long-Term trends in the world of work, Brussels 29/2-1/3/2016. Conference Organized by International Labour Office and European Commission.
- 2016: “Long term trends in the world of work, their effects on inequalities and income categories and the consequences of these changes on industrial relations”, (2nd and 3rd experts meeting) ILO meeting Geneva, 19-20 March 2015
- 2015: “Socio-demographic and health factors influencing to the number of admissions of Elderly”. The 4th International Conference “Quantitative and Qualitative Methodologies in the Economic and Administrative Sciences”, Athens 21-22/5/2015.
- 2013: 3rd International Conference: Quantitative and Qualitative Methodologies in the Economic and Administrative Sciences. Τίτλος ομιλίας “Auxiliary Variable Sampler for ARCH and GARCH Models” .
- 2011: “Θεσμοί στην Ελλάδα της Μεταπολίτευσης. Αποτίμηση μιας αντιφατικής περιόδου” (υπό έκδοση), Καλαμάτα 4-6/2011 Τίτλος ομιλίας Official Statistics in Greece (Επίσημες Στατιστικές στο Ελληνικό Κράτος: Μία ιστορική Προσέγγιση)
- 2008: Workshop: IPUMS-EUROPE: Greek Data, Athens, Greece Mar. 18, 20, 2008, Τίτλος ομιλίας «Re-estimating Weights for IPUMS-Greek data»
- 2010: Επιστημονική ημερίδα με θέμα «Οι κρατικές επιχειρήσεις και οι επιχειρήσεις της τοπικής αυτοδιοίκησης και η συμβολή τους στη τοπική ανάπτυξη», (κεντρικός συντονιστής), ΤΕΙ Πελοποννήσου, 14 Μαΐου του 2010

- 2011: Επιστημονική ημερίδα με θέμα «Οικονομική Κρίση: Τοπική Αυτοδιοίκηση και Εναλλακτικές Μορφές Ανάπτυξης», (κεντρικός συντονιστής), ΤΕΙ Πελοποννήσου, 27/5/2011
 - 2005: Workshop “Integrating European Census Microdata”, Barcelona 25-26. Τίτλος ομιλίας «Sample of Greek population census data»
 - 2005: Advanced Methods of Survey Sampling, Neuchatel, Swiss Federal Statistical Office
 - 2001: TMR and MaPhySto Summer School on Spatial Statistics and Computational Methods Aalborg University, Denmark, August 19-22,
 - 2000: International Society for Bayesian Analysis, Sixth World Meeting , Hersonissos, Heraklion, Crete, May 28 - June 1. Poster “On Multivariate Stochastic Volatility Models”
 - 1999: Γραμμικά μοντέλα για οικονομικά δεδομένα (Καθ. C.R. Rao).
 - 1998: 6th Valencia International Meeting On Bayesian Statistics, Las Fuentes (Alcossebre, Spain), May 30-June 4. Poster “Unobserved ARCH model” (with P. Dellaportas and D.N. Politis)
 - 1998: Hercma '98: 4th Hellenic European Conference on Computer Mathematics and its applications. Τίτλος ομιλίας: “Conjugate Gibbs for some non-linear time series”.
 - 1998: Θεωρητική Στατιστική (Καθ. Sir D. Cox), AUEB
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1. Giakoumatos S.G. and S. Loukas (2019). Discovering the factors for the impoverishment of the middle class in Greece. of *Statistical and Econometric Methods*, vol.8, no.4, 2019, pp 41-50.
2. Giakoumatos S.G. and T. Sotiropoulou (2019). The impact of financial development on economic growth. To appear in *Journal Economic alternatives*
3. Giakoumatos S.G., Sotiropoulou T. and D. Petropoulos (2019). Financial development, financial stability and economic growth in European Union: a panel data approach. *Advances in Management and Applied Economics*, vol 9, 55-69
4. Karamessini M, Giakoumatos S.G. (2018). “Industrial relations, imposed flexibility and inequality during the Greek Great Depression”, in *Reducing Inequalities in Europe* (eds Daniel Vaughan-Whitehead), pages 257-290, ISBN: 978 1 78811 628 2, Edward Elgar Publishing, UK.
5. Giakoumatos S.G and T. Sotiropoulou (2018). “Modelling Economic Growth in The EU”, Proceedings of the 2st International conference on quantitative, social, biomedical and economic issues 2018, (ICQSBEI2018), pages 235-242, ISBN 978-618-82980-2-6, 2-3 March 2018, Athens.
6. Giakoumatos S.G. and Malapani E. (2017b). “Poverty in Greece using Small Area Estimation Methods”, *Journal of Finance and Investment Analysis*, vol. 6, no. 3, 2017, 61-84. ISSN: 2241-0998.
7. Giakoumatos S.G. and S. Loukas (2017). “The impoverishment of the middle class in Greece. An econometric analysis”. Proceedings of the 1st International conference on quantitative, social, biomedical and economic issues 2017, (ICQSBEI2017), pages 98-106, June29-30, 2017, Athens, Greece. ISBN 978-618-82890-0-2
8. Giakoumatos S.G. and Malapani E. (2017a). “Estimating Poverty in Greece in Small Geographical Areas”. *Journal of Statistical Science and Application*, vol5, pages 16-29.
9. Karamessini M, Giakoumatos S.G. (2017). “Imposed Flexibility and Growing Wages and Employment Inequalities under Austerity in Greece”, in *Inequalities and the World of Work*, Brussels 23-24/2/2017. Proceedings of Conference Organized by International Labour Office and European Commission, pages 181-206, ILO Publications, Switzerland

10. Karamessini M, Giakoumatos S.G. (2016). "The middle classes in Greek Great Depression: Dissolution or resilience?", in *Europe's Disappearing Middle Class?* (eds Daniel Vaughan-Whitehead), pages 244-278, ISBN: 978 1 78643 059 5, Edward Elgar Publishing, UK.
11. Karamessini M, Giakoumatos S.G. (2016). "The Greek Middle Classes facing an uncertain future", in *Long-Term trends in the world of work*, Brussels 29/2-1/3/2016. Proceedings of Conference Organized by International Labour Office and European Commission, pages 165-188, ILO Publications, Switzerland
12. Maria Karamessini, Stefanos Giakoumatos (2016). "Public Sector and the Middle Classes in Bad Times: Factor of Erosion or Resilience During the Greek Great Depression?". *Economia and Lavoro*, vol 2, pages 59-70.
13. Giakoumatos et al. (2015). "Socio-demographic and health factors influencing to the number of admissions of Elderly". Proceedings of the 4th International Conference "Quantitative and Qualitative Methodologies in the Economic and Administrative Sciences", Athens 21-22/5/2015, pages 77-83. ISBN 978-960-98739-6-3
14. Giakoumatos (2015). Advanced statistical methods for combining census and survey data. Workshop of Research uses of high-precision census data. Barcelona 25-27/7/2015
15. Giakoumatos S.G. and Malapani E. (2015). "Small area estimation: Theory and Methods". Proceedings of the 4th International Conference "Quantitative and Qualitative Methodologies in the Economic and Administrative Sciences", Athens 21-22/5/2015, pages 231-240. ISBN 978-960-98739-6-3
16. Stavropoulos I., Tripolotsioti A., Giakoumatos S.G. and A. Stergioulas (2014). "Competencies of The First and Second Division Track and Field Coaches", *International Journal of Sport Studies*. Vol., 4 (5), 584-590.
17. Giakoumatos, S.G. (2013). Bayesian Stochastic Volatility Models. *Archives of Economic History*, Volume XXIV, No 2, pages 35-56.
18. Giakoumatos (2010). "Bayesian Stochastic Volatility Models: Auxiliary Variable Methods For Stochastic Volatility And Other Time-Varying Volatility Models". LAP LAMBERT Academic Publishing, ISBN-10: 3838386337

19. Giakoumatos (2013). "Auxiliary Variable Sampler for ARCH and GARCH Models": Proceedings of the 3rd International Conference: Quantitative and Qualitative Methodologies in the Economic and Administrative Sciences. Pages 203-210. ISBN 978-960-98739-4-9
20. Giakoumatos SG and Avgerinou V. (2011). "The Effect of Hooliganism on Greek Football Demand", in *Violence and Aggression in Sporting Contests Economics, History and Policy* (eds R. Todd Todd Jewell) pages 155-174, Springer, ISBN-13: 978-1441966292.
21. Giakoumatos S.G. (2012). "Weighting Methods: An application to Greek-IPUMS data". Modern Greek Studies Yearbook. V22/23, 163-173.
22. Giakoumatos S.G., Dellaportas P., and Politis D.M. (2005). Bayesian Analysis of the Unobserved ARCH Model. *Statistics and Computing*, vol. 15, pp. 103-111.
23. Avgerinou, V., Giakoumatos, S., (2009). Price, Income & Unemployment Effects on Greek Professional Football, IASE/NAASE Working Paper Series, No. 09-07, <http://ideas.repec.org/p/spe/wpaper/0907.html>
24. Vrontos I.D., Giakoumatos S.G., Dellaportas P., and Politis D.N.(2001). An application of three bivariate time varying volatility models. *Applied stochastic models in business and industry*,17, 121-133.
25. Giakoumatos, S.G. (2007). Testing the Efficient Market Hypothesis in Greek Stock Exchange. *Archives of Economic History*, XIX, 169-182.
26. Giakoumatos S. G., Vrontos I. D., Dellaportas P. And D. N. Politis (1999). An MCMC Convergence Diagnostic using Subsampling. *Journal of Computational and Graphical Statistics*, volume 8, number 3, 431-451.
27. Giakoumatos S.G., Dellaportas P. and Politis D.N. (1999). Conjugate Gibbs for some non-linear time series. *Hercma '98: 4th Hellenic European Conference on Computer Mathematics and its applications*, E.A. Lipitakis (Ed), pp. 479-486.
28. Giakoumatos S. G. (1997). Bayesian Stochastic Volatility Models. MSc Thesis, Athens University Of Economics, ISBN 960-7929-03-9, External Examiner: Prof. P. Mueller, Duke University.
29. Giakoumatos S. G. (2004). Auxiliary Variable Sampling Methods for some Time-Varying Volatility Models. PhD Thesis, Athens University of Economics and Business.
30. Giakoumatos S. G., P. Dellaportas and D.N. Politis (2008). Bayesian analysis of some Multivariate time varying volatility models. Submitted.

31. Giakoumatos (2009). Stochastic Volatility Model using Gibbs Sampler. Submitted
32. Avgerinou, V., Giakoumatos, S., Konstantinacos, P., Mountakis, K., (2008), The Demand for Greek Professional Football, 16th European Association of Sport Management (EASM) Congress, Sept. 10th-13th, Bayreuth/Heidelberg, Germany.
33. Αυγερινού, Β., Γιακουμάτος, Σ., Κωνσταντινάκος, Π., Μουντάκης, Κ., (2006) Οικονομική προσέγγιση της βαθμολογικής κατάταξης στο ελληνικό ποδόσφαιρο: σχέση βαθμολογίας και εξόδων, 7ο Συνέδριο Ελληνικής Εταιρίας Διοίκησης Αθλητισμού (ΕΛΛΕΔΑ), 24-26 Νοεμβρίου, Θεσσαλονίκη.
34. Giakoumatos S.G. and I. Nikolaidis (2005). Sample of Greek population census data. Workshop "Integrating European Census Microdata", http://www.hist.umn.edu/~rmccaa/ipums-europe/greece/greece_workshop_report.pdf
35. Avgerinou, V., Giakoumatos, S., (2009). Price, Income & Unemployment Effects on Greek Professional Football, IASE/NAASE Working Paper Series, No. 09-07, <http://ideas.repec.org/p/spe/wpaper/0907.html>
36. Giakoumatos S.G. (2011) Official Statistics in Greece (Επίσημες Στατιστικές στο Ελληνικό Κράτος: Μία ιστορική Προσέγγιση). Πρακτικά Συνεδρίου "Θεσμοί στην Ελλάδα της Μεταπολίτευσης. Αποτίμηση μιας αντιφατικής περιόδου" (υπό έκδοση), Καλαμάτα 4-6/2011
37. Γιακουμάτος Σ. et al (2007). Μεθοδολογία Της Στατιστικής Έρευνας Και Λήψης Αποφάσεων. Εθνική Σχολή Τοπικής Αυτοδιοίκησης
38. Γιακουμάτος Σ. και Στ. Ζαχαρίου (2005). «ΣΗΜΕΙΩΣΕΙΣ ΣΤΙΣ ΤΕΧΝΙΚΕΣ ΔΕΙΓΜΑΤΟΛΗΨΙΑΣ», Ινστιτούτο Επιμόρφωσης Δημοσίων Υπαλλήλων, Σχολή Δημόσιας Διοίκησης.