

Curriculum Vitae

Dr Violetta Dalla

Personal details

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Web	https://scholar.google.com/citations?user=HVukNHoAAAAJ&hl=en

Education

1994–1998	BSc in Mathematics (1 st class), Department of Mathematics, National and Kapodistrian University of Athens (NKUA)
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, London School of Economics (LSE)
1999–2000	MSc in Econometrics and Mathematical Economics (distinction), Department of Economics, London School of Economics (LSE)
2000–2006	PhD in Economics, Department of Economics, London School of Economics (LSE) Thesis title: “The Estimation and Testing of Persistence in Nonlinear and Cyclical Time Series” Supervisor: Prof. Javier Hidalgo

Academic positions

2000–2006	Occasional Research Assistant, Department of Economics, London School of Economics (LSE)
2001–2004	Teaching Assistant, Department of Economics, London School of Economics (LSE)
2004–2006	Tutorial Fellow, Department of Economics, London School of Economics (LSE)
2006–2010	Lecturer, Department of Economics, Royal Holloway, University of London (RHUL)
2011–2011	Teaching Fellow (ΠΔ407), Department of Economics, National and Kapodistrian University of Athens (NKUA)
2011–2016	Lecturer, Department of Economics, National and Kapodistrian University of Athens (NKUA)
2016–2026	Assistant Professor, Department of Economics, National and Kapodistrian University of Athens (NKUA)
2026–now	Associate Professor, Department of Economics, National and Kapodistrian University of Athens (NKUA)

Other positions

2008/01	Consultant, Pira International
2022/12–2023/02	International Consultant (Econometrician), United Nations Development Programme (UNDP)
2023/10–2024/04	International Consultant (Econometrician), United Nations Development Programme (UNDP)
2024/09–2025/04	Senior Economic Specialist, United Nations Development Programme (UNDP)
2025/12–2026/05	Senior Economic Expert, United Nations Development Programme (UNDP)

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. [AJG2015: 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. [AJG2015: 3]
5. “Power transformations of absolute returns and long memory estimation”. *Journal of Empirical Finance*, (2015), 33, pp. 1-18. [AJG2015: 3]
6. “Testing for breaks in regression models with dependent data”, (with J. Hidalgo). In: R. Cao, W. González Manteiga and J. Romo (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. [AJG2018: 4]
9. “Asymptotic theory for time series with changing mean and variance”, (with L. Giraitis and P.M. Robinson). *Journal of Econometrics*, (2020), 219, pp. 281-313. [AJG2021: 4]
10. “Robust tests for white noise and cross-correlation”, (with L. Giraitis and P.C.B. Phillips). *Econometric Theory*, (2022), 38, pp. 913-941. [AJG2021: 4]
11. “Parameter estimation of standard AR(1) and MA(1) models driven by a non-i.i.d. noise”, (with L. Giraitis and M.S. Taqqu). In Y. Liu, J. Hirukawa and Y. Kakizawa (eds) *Research Papers in Statistical*

Inference for Time Series and Related Models, Essays in Honor of Masanobu Taniguchi, (2023). Springer, Singapore.

12. “Cooperation priorities in promoting job creation and inclusive economies”, (with Z. Tzannatos), EuroMeSCo Euromed Survey 2022, (2023), pp. 98-108.
13. “Testing mean stability of heteroskedastic time series”, (with L. Giraitis and P.C.B. Phillips). *Journal of Time Series Analysis*, (2026), 47, pp. 182-200. [AJG2024: 3]
14. “Education and reproduction of inequality: The case of Greece”, (with G. Kaplanoglou and D. Pantazis), Revise & Resubmit, *European Journal of Public Finance*.

Other publications:

15. “Stationary process”. *International Encyclopedia of the Social Sciences*, 2nd Edition. Macmillan.
16. “Afghanistan Socio-Economic Outlook”, (with Z. Tzannatos, A. Mazarei, A. Cufadar, S. Sahin, T. Rajhi, C. Thabet, M.N. Attahi and M. Rahmdil). UNDP, (2023).
17. “Two Years in Review: Changes in Afghan Economy, Households and Cross Cutting Sectors”, (with A. Cufadar, M.N. Attahi, A. Albostan, F. Usheva). UNDP, (2024).
18. “Afghanistan Socio-Economic Review: Fragile Gains, Deepening Subsistence Insecurity, 2023–2024”, (with M.N. Attahi, P. Chaudhry, S.K. Sultani and S.E.F. Maqsoodi). UNDP, (2025).
19. “Afghanistan Socioeconomic Review: Mass Returns at a Time of Growing Insecurity, 2024–2025”, (with M.N. Attahi, P. Chaudhry). UNDP, (2026).

Contributed code:

20. Package “testcorr” for R programming language and add-in “testcorr” for EViews statistical software, (with L. Giraitis and P.C.B. Phillips).
21. Package “forecastADAPT” for R programming language, (with L. Giraitis and G. Kapetanios).

Working papers:

22. “Re-examining the long-run properties of the real interest rate”.

Other:

23. 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
15. International Conference on Non-linear Econometrics and Endogeneity, December 2022, Athens

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
11. Research Seminar Series, March 2021, University of Piraeus
12. GREADS Seminar Series, October 2021, University of Birmingham
13. King's Business School Seminar in Economics, February 2025, London
14. AUEB Statistics Seminars Series, May 2026, Athens

Other:

1. UNDP Workshop on Afghanistan's Socio-Economic Outlook, February 2023, Dubai
2. UNDP Launch of Afghanistan's Socio-Economic Outlook, April 2023, Kabul
3. UNDP Launch of Afghanistan's Two Year in Review, January 2024, Kabul
4. UNDP Launch of Afghanistan's Socio-Economic Review, May 2025, online
5. UNDP Launch of Afghanistan's Socioeconomic Review, May 2026, Kabul

Refereeing

Journal of Econometrics, Journal of Financial Econometrics, Journal of Time Series Analysis, Journal of Empirical Finance, Empirical Economics, Journal of Financial Research, TEST, 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), 2019–2020 (A+B), 2020–2021 (B), 2021–2022 (B), 2022–2023 (B), 2023–2024 (B), 2024–2025 (B), 2025–2026 (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), 2019–2020 (A), 2020–2021 (A), 2021–2022 (A), 2022–2023 (A), 2023–2024 (A), 2024–2025 (A), 2025–2026 (A)
- *Quantitative Methods, Module 4*
Graduate, lectures, NKUA : 2009–2010 (B), 2010–2011 (B), 2011–2012 (B)
- *Statistics and Quantitative Methods*
Graduate, occasional lectures and 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), 2019–2020 (A), 2020–2021 (A), 2021–2022 (A), 2022–2023 (A), 2023–2024 (A), 2024–2025 (A), 2025–2026 (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)
- *Applied Business Statistics*
Graduate, occasional lectures and distance learning, NKUA : 2022–2023 (A)

- *Business Analytics*
Graduate, occasional lectures and distance learning, NKUA : 2022–2023 (B)
- *Business Analytics*
Graduate, lab, distance learning, NKUA : 2023–2024 (A), 2024–2025 (A), 2025–2026 (A)

PhD supervision

D. Bakas (completed)	“Essays on Inflation Dynamics, the Phillips Curve and Economic Openness”, (3 rd supervisor), NKUA
D. Valsamis (completed)	“Microfoundations of Economic Theory, Bounded Rationality and Economic Policy under Uncertainty”, (2 nd supervisor), NKUA
T. Zaroulea (completed)	“The Interconnection of Corporate Governance, Accounting and Audit to the Most Efficient Operation of a Firm” (2 nd supervisor), NKUA
L. Sideri (completed)	“Sustainable Business: An Analysis of the Contribution of CSR to the Hellenic Industry's Performance”, (3 rd supervisor), NKUA
D. Pantazis (ongoing)	“Equity and Public Spending Efficiency Aspects of the Greek Educational System”, (2 nd supervisor), NKUA

Teaching development

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

2007–2008	Organization of weekly seminars, RHUL
2011–2012	Examiner for katataktiries exams, NKUA
2011–2013	Scheduling of courses and exams, NKUA
2011–2014	Member of committee for UADPhilEcon, NKUA
2012–Today	Examiner for endowment graduate scholarships, NKUA
2012–Today	Member of committee for ranking (katataktiries exams), NKUA
2018–2022	Member of special committee for MSc “Applied Economics and Finance”, NKUA
2019–2020	Member of committee for co-writing report for accreditation of undergraduate programme, NKUA
2019–2022	Member of committee for exemptions of postgraduate fees, NKUA
2021–Today	Alternate member of committee for undergraduate internships, NKUA
2021–Today	Member of committee for the Library, NKUA
2022–Today	Member of committee 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

R, Gauss, Matlab, EViews, Stata

Languages

English (fluent), German (basic)