

CURRICULUM VITAE

NIKITAS PITTIS

Brief Biographical Note

Prof. Dr. Nikitas Pittis is Full Professor in Financial Econometrics at the Department of Banking and Financial Management of the University of Piraeus, since 2004. He is also member of the Board of Directors of Eurobank EFG Asset Management Investment Firm. He holds a PhD in Econometrics from Birkbeck College of the University of London (UK). He was Associate Professor at the University of Piraeus (2000-2003), as well as Associate Professor and Assistant Professor at the Department of Economics of the University of Cyprus (1996-2000). He has taught economics and econometrics at the London School of Economics of the University of London (1989-1991) and at the Swiss Federal Institute of Technology, Zurich (1993). He has worked as an economist in the research department of UBS in Zurich (1992-1993) and as a senior research associate at the National Institute of Economic and Social Research in London (1991-1992). He was also member of the Board of Economic Advisors at the Ministry of Economics and Finance of the Greek Government (2004-2006).

His main research interests are Theoretical and Applied Econometrics and International and Financial Economics. He has published a big number of research papers in highly ranked academic journals, such as *Econometric Theory*, *Econometrics Journal*, *Econometric Reviews*, *Journal of Time Series Analysis*, *Economics Letters*, *Journal of International Money and Finance*, *Canadian Journal of Economics*, *Oxford Bulletin of Economics and Statistics*, *Journal of Financial Econometrics*, etc. He is also the author of two books (in Greek): '*Probabilistic Foundations of Econometric Theory*' and '*Economic Dynamics: Theory and Empirical Applications*'. Prof. Pittis' work is widely recognised, as documented in the thousands of citations to his name in 'Google' and 'Google Scholar' search engines, in academia and financial and banking institutions all over the world. He has co-ordinated a big number of research projects funded by various national and international organizations and foundations. He has acted as a referee in a number of prestigious scientific journals and has supervised six PhD thesis. He has presented his work in a big number of prestigious international scientific conferences and has given academic and public lectures at Universities and Research Institutes all over the world.

Prof. Nikitas Pittis was born in Athens in 1963. He is married to Prof. Phoebe Koundouri. They have two daughters, Chrysilia and Bellie, and they all live in Kifisia, Athens.

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NIKITAS PITTIS

NAME: NIKITAS PITTIS

BUSINESS ADDRESS: **University of Piraeus**
Department of Banking and Financial Management
80 Karaoli and Dimitriou
185 34, Piaeus
Athens, Greece

Tel.: 0030 210 4142168
Fax: 0030 210 4142341
E-mail: npittis@unipi.gr

PERSONAL DATA: Date of birth: 07-05-1963. Nationality: Greek; Marital Status: Married.
Languages: Greek (native); English (fluent).

CURRENT POSITIONS:

2003- today: Professor in Econometrics, Department of Banking and Financial Management,
University of Piraeus, Athens.

2003- today: **Council of Economic Advisers**, Ministry of National Economy, Greece.

2005-today: Director of PhD Program, Department of Banking and Financial Management,
University of Piraeus, Athens.

PREVIOUS POSITIONS:

1991-1992: Research Officer, **National Institute of Economic and Social Research**,
London.

1992-1993: Research Fellow at the Economic Research Department, **Union Bank of
Switzerland**, Zurich.

1993-1998: Assistant Professor, Department of Economics, **University of Cyprus**, Nicosia.

1998-2000: Associate Professor, Department of Economics, **University of Cyprus**, Nicosia.

2000-2003: Associate Professor, Department of Financial Management, **University of
Piraeus**, Athens.

2001-2003: Head of Department of Banking and Financial Management, **University of
Piraeus**, Athens.

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EDUCATION:

- 1987-1991: Ph.D. Department of Economics, **Birkbeck College, University of London**.
Doctoral Thesis: 'Three Essays on Bubbles, Fundamentals and Efficiency in the Foreign Exchange Market'.
- 1985-1987: M.A. Department of Economics (two year course), Department of Economics,
Athens University of Economics and Business.
- 1981-1985: B.A. Department of Economics (four year course), Department of Economics,
Athens University of Economics and Business.

PUBLICATIONS: PAPERS IN REFEREED JOURNALS

PUBLISHED

1. Nikolaos Kourogenis & Nikitas Pittis, 2011. "[Mixing Conditions, Central Limit Theorems, and Invariance Principles: A Survey of the Literature with Some New Results on Heteroscedastic Sequences](#)," *Econometric Reviews*, Taylor and Francis Journals, vol. 30(1), pages 88-108.
2. Ekaterini Panopoulou & Nikitas Pittis & Sarantis Kalyvitis, 2010. "[Looking far in the past: revisiting the growth-returns nexus with non-parametric tests](#)," *Empirical Economics*, Springer, vol. 38(3), pages 743-766, June.
 - o Ekaterini Panopoulou & Nikitas Pittis & Sarantis Kalyvitis, 2006. "[Looking far in the past: Revisiting the growth-returns nexus with non-parametric tests](#)," *The Institute for International Integration Studies Discussion Paper Series* iiisd134, IIIS.
 - o Ekaterini Panopoulou & N. Pittis & S. Kalyvitis, 2006. "[Looking far in the past: Revisiting the growth-returns nexus with non-parametric tests](#)," *Economics, Finance and Accounting Department Working Paper Series* n1660306, Department of Economics, Finance and Accounting, National University of Ireland - Maynooth.
3. Kourogenis, Nikolaos & Pittis, Nikitas, 2010. "[Unbounded heteroscedasticity in first-order autoregressive models and the Eicker-White asymptotic variance estimator](#)," *Economics Letters*, Elsevier, vol. 106(2), pages 84-86, February.

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4. Nikitas Pittis & Christina Christou & Sarantis Kalyvitis & Christis Hassapis, 2009. "[Long-Run PPP under the Presence of Near-to-Unit Roots: The Case of the British Pound-US Dollar Rate](#)," *Review of International Economics*, Wiley Blackwell, vol. 17(1), pages 144-155, 02.
5. Theologos Pantelidis & Nikitas Pittis, 2009. "[Estimation and forecasting in first-order vector autoregressions with near to unit roots and conditional heteroscedasticity](#)," *Journal of Forecasting*, John Wiley & Sons, Ltd., vol. 28(7), pages 612-630.
6. Nikolaos Kourogenis & Nikitas Pittis, 2008. "[Testing for a unit root under errors with just barely infinite variance](#)," *Journal of Time Series Analysis*, Wiley Blackwell, vol. 29(6), pages 1066-1087, November.
7. Kourogenis, Nikolaos & Pittis, Nikitas, 2008. "[Cointegration, variance shifts and the limiting distribution of the OLS estimator](#)," *Economics Letters*, Elsevier, vol. 99(1), pages 103-106, April.
8. Caporale, Guglielmo Maria & Panopoulou, Ekaterini & Pittis, Nikitas, 2005. "[The Feldstein-Horioka puzzle revisited: A Monte Carlo study](#)," *Journal of International Money and Finance*, Elsevier, vol. 24(7), pages 1143-1149, November.
9. Pantelidis, Theologos & Pittis, Nikitas, 2004. "[Testing for Granger causality in variance in the presence of causality in mean](#)," *Economics Letters*, Elsevier, vol. 85(2), pages 201-207, November.
10. Guglielmo Maria Caporale & Nikolaos Philippas & Nikitas Pittis, 2004. "[Feedbacks between mutual fund flows and security returns: evidence from the Greek capital market](#)," *Applied Financial Economics*, Taylor and Francis Journals, vol. 14(14), pages 981-989.
11. Guglielmo Maria Caporale & Nikitas Pittis, 2004. "[Estimator Choice and Fisher's Paradox: A Monte Carlo Study](#)," *Econometric Reviews*, Taylor and Francis Journals, vol. 23(1), pages 25-52.
12. Ekaterini Panopoulou & Nikitas Pittis, 2004. "[A comparison of autoregressive distributed lag and dynamic OLS cointegration estimators in the case of a serially correlated cointegration error](#)," *Econometrics Journal*, Royal Economic Society, vol. 7(2), pages 585-617, December.
13. Caporale, Guglielmo Maria & Pittis, Nikitas & Sakellis, Panayiotis, 2003. "[Testing for PPP: the erratic behaviour of unit root tests](#)," *Economics Letters*, Elsevier, vol. 80(2), pages 277-284, August.

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14. Guglielmo Maria Caporale & Nikitas Pittis & Nicola Spagnolo, 2003. "[**IGARCH models and structural breaks**](#)," [Applied Economics Letters](#), Taylor and Francis Journals, vol. 10(12), pages 765-768.
15. Caporale, Guglielmo Maria & Pittis, Nikitas & Spagnolo, Nicola, 2002. "[**Testing for Causality-in-Variance: An Application to the East Asian Markets**](#)," [International Journal of Finance & Economics](#), John Wiley & Sons, Ltd., vol. 7(3), pages 235-45, July.
16. Guglielmo Maria Caporale & Margarita Katsimi & Nikitas Pittis, 2002. "[**Causality Links between Consumer and Producer Prices: Some Empirical Evidence**](#)," [Southern Economic Journal](#), Southern Economic Association, vol. 68(3), pages 703-711, January.
17. Guglielmo Maria Caporale & Nikitas Pittis, 2002. "[**Exogeneity and measurement of persistence**](#)," [REVISTA DE ECONOMÍA DEL ROSARIO](#), UNIVERSIDAD DEL ROSARIO - FACULTAD DE ECONOMÍA.
18. Christou, Christina & Pittis, Nikitas, 2002. "[**Kernel And Bandwidth Selection, Prewhitening, And The Performance Of The Fully Modified Least Squares Estimation Method**](#)," [Econometric Theory](#), Cambridge University Press, vol. 18(04), pages 948-961, August.
19. Caporale, Guglielmo Maria & Pittis, Nikitas, 2002. "[**Unit Roots versus Other Types of Time Heterogeneity, Parameter Time Dependence and Superexogeneity**](#)," [Journal of Forecasting](#), John Wiley & Sons, Ltd., vol. 21(3), pages 207-23, April.
20. Guglielmo Maria Caporale & Nikitas Pittis, 2001. "[**Persistence in macroeconomic time series: Is it a model invariant property?**](#)," [REVISTA DE ECONOMÍA DEL ROSARIO](#), UNIVERSIDAD DEL ROSARIO - FACULTAD DE ECONOMÍA.
21. Guglielmo Caporale & Nikitas Pittis, 2001. "[**Parameter instability, superexogeneity, and the monetary model of the exchange rate**](#)," [Review of World Economics \(Weltwirtschaftliches Archiv\)](#), Springer, vol. 137(3), pages 501-524, September.
22. Caporale, Guglielmo Maria & Kalyvitis, Sarantis & Pittis, Nikitas, 2001. "[**Testing for PPP and UIP in an FIML framework: Some evidence for Germany and Japan**](#)," [Journal of Policy Modeling](#), Elsevier, vol. 23(6), pages 637-650, August.
23. Andreou, Elena & Pittis, Nikitas & Spanos, Aris, 2001. "[**On Modelling Speculative Prices: The Empirical Literature**](#)," [Journal of Economic Surveys](#), Wiley Blackwell, vol. 15(2), pages 187-220, April.
24. Caporale, Guglielmo Maria & Pittis, Nikitas, 1999. "[**Efficient Estimation of Cointegrating Vectors and Testing for Causality in Vector Autoregressions**](#)," [Journal of Economic Surveys](#), Wiley Blackwell, vol. 13(1), pages 1-35, February.

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25. Christou, Christina & Pittis, Nikitas, 1999. "[Forward versus reverse regression and cointegration](#)," *Economics Letters*, Elsevier, vol. 65(2), pages 157-163, November.
26. Caporale, Guglielmo Maria & Pittis, Nikitas, 1999. "[Unit Root Testing Using Covariates: Some Theory and Evidence](#)," *Oxford Bulletin of Economics and Statistics*, Department of Economics, University of Oxford, vol. 61(4), pages 583-95, November.
27. Hassapis, Christis & Kalyvitis, Sarantis & Pittis, Nikitas, 1999. "[Cointegration and joint efficiency of international commodity markets](#)," *The Quarterly Review of Economics and Finance*, Elsevier, vol. 39(2), pages 213-231.
28. Hassapis, Christis & Pittis, Nikitas & Prodromidis, Kyprianos, 1999. "[Unit roots and Granger causality in the EMS interest rates: the German Dominance Hypothesis revisited](#)," *Journal of International Money and Finance*, Elsevier, vol. 18(1), pages 47-73, January.
29. Caporale, G. M. & Pittis, N., 1998. "[Cointegration and predictability of asset prices](#)," *Journal of International Money and Finance*, Elsevier, vol. 17(3), pages 441-453, June.
30. Caporale, Guglielmo Maria & Hassapis, Christis & Pittis, Nikitas, 1998. "[Conditional Leptokurtosis and Non-Linear Dependence in Exchange Rate Returns](#)," *Journal of Policy Modeling*, Elsevier, vol. 20(5), pages 581-601, October.
31. Guglielmo Maria Caporale & Nikitas Pittis, 1998. "[Term structure and interest differentials as predictors of future inflation changes and inflation differentials](#)," *Applied Financial Economics*, Taylor and Francis Journals, vol. 8(6), pages 615-625.
32. Caporale, Guglielmo Maria & Hassapis, Christis & Pittis, Nikitas, 1998. "[Unit roots and long-run causality: investigating the relationship between output, money and interest rates](#)," *Economic Modelling*, Elsevier, vol. 15(1), pages 91-112, January.
33. Guglielmo Maria Caporale & Nikitas Pittis, 1997. "[Domestic and external factors in interest rate determination](#)," *Applied Financial Economics*, Taylor and Francis Journals, vol. 7(5), pages 465-471.
34. Caporale, Guglielmo Maria & Pittis, Nikitas, 1996. "[Modelling the sterling-deutschmark exchange rate: Non-linear dependence and thick tails](#)," *Economic Modelling*, Elsevier, vol. 13(1), pages 1-14, January.
35. Guglielmo Maria Caporale & Nikitas Pittis, 1996. "[Testing for Unbiasedness of Term Structure and Interest Differentials as Predictors of Future Inflation Changes and Inflation Differentials](#)," *Canadian Journal of Economics*, Canadian Economics Association, vol. 29(s1), pages 565-69, April.

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36. Caporale, Guglielmo Maria & Kalyvitis, Sarantis & Pittis, Nikitas, 1996. "[Interest rate convergence, capital controls, risk premia and foreign exchange market efficiency in the EMS](#)," *Journal of Macroeconomics*, Elsevier, vol. 18(4), pages 693-714.
37. Guglielmo Caporale & Nikitas Pittis, 1995. "[Inflation convergence in the EMS: Some additional evidence. A reply](#)," *Review of World Economics (Weltwirtschaftliches Archiv)*, Springer, vol. 131(3), pages 587-593, September.
38. Caporale, Guglielmo Maria & Pittis, Nikitas, 1995. "[Nominal exchange rate regimes and the stochastic behavior of real variables](#)," *Journal of International Money and Finance*, Elsevier, vol. 14(3), pages 395-415, June.
 - o Guglielmo Maria Caporale & Nikitas Pittis, . "[Nominal exchange rate regimes and the stochastic behaviour of real variables](#)," *NIESR Discussion Papers* 39, National Institute of Economic and Social Research.
39. Guglielmo Maria Caporale & Nikitas Pittis, 1995. "[Interest rate linkages within the European Monetary System: an alternative interpretation](#)," *Applied Economics Letters*, Taylor and Francis Journals, vol. 2(2), pages 45-47.
40. Caporale, Guglielmo Maria & Kalyvitis, Sarantis & Pittis, Nikitas, 1994. "[Persistence in real variables under alternative exchange rate regimes : Some multi-country evidence](#)," *Economics Letters*, Elsevier, vol. 45(1), pages 93-102, May.
41. Kalyvitis, Sarantis & Pittis, Nikitas, 1994. "[Testing for exchange rate bubbles using variance inequalities](#)," *Journal of Macroeconomics*, Elsevier, vol. 16(2), pages 359-367.
42. Pittis, Nikitas, 1993. "[On the Exchange Rate of the Dollar: Market Fundamentals AU versus Speculative Bubbles](#)," *The Manchester School of Economic & Social Studies*, Wiley Blackwell, vol. 61(2), pages 167-84, June.
43. Guglielmo Caporale & Nikitas Pittis, 1993. "[Common stochastic trends and inflation convergence in the EMS](#)," *Review of World Economics (Weltwirtschaftliches Archiv)*, Springer, vol. 129(2), pages 207-215, June.

Working papers

1. Antonios Antypas & Guglielmo Maria Caporale & Nikolaos Kourogenis & Nikitas Pittis, 2009. "[Selectivity, Market Timing and the Morningstar Star-Rating System](#)," *CESifo Working Paper Series* 2580, CESifo Group Munich.
 - o Antonios Antypas & Guglielmo Maria Caporale & Nikolaos Kourogenis & Nikitas Pittis, 2009. "[Selectivity, Market Timing and the Morningstar Star-Rating](#)

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NIKITAS PITTIS

- [System](#), " [Discussion Papers of DIW Berlin](#) 874, DIW Berlin, German Institute for Economic Research.
2. Dimitrios Malliaropoulos & Ekaterini Panopoulou & Nikitas Pittis & Theologos Pantelidis, 2006. "[The Contribution of Growth and Interest Rate Differentials to the Persistence of Real Exchange Rates](#)," [The Institute for International Integration Studies Discussion Paper Series](#) iisd135, IIS.
 - o Ekaterini Panopoulou & Dimitrios Malliaropoulos & Theologos Pantelidis & Nikitas Pittis, 2006. "[The Contribution of Growth and Interest Rate Differentials to the Persistence of Real Exchange Rates](#)," [Economics, Finance and Accounting Department Working Paper Series](#) n1640306, Department of Economics, Finance and Accounting, National University of Ireland - Maynooth.
 3. Ekaterini Panopoulou & Nikitas Pittis & Sarantis Kalyvitis, 2006. "[Looking far in the past: Revisiting the growth-returns nexus with non-parametric tests](#)," [The Institute for International Integration Studies Discussion Paper Series](#) iisd134, IIS.
 - o Ekaterini Panopoulou & Nikitas Pittis & Sarantis Kalyvitis, 2010. "[Looking far in the past: revisiting the growth-returns nexus with non-parametric tests](#)," [Empirical Economics](#), Springer, vol. 38(3), pages 743-766, June.
 - o Ekaterini Panopoulou & N. Pittis & S. Kalyvitis, 2006. "[Looking far in the past: Revisiting the growth-returns nexus with non-parametric tests](#)," [Economics, Finance and Accounting Department Working Paper Series](#) n1660306, Department of Economics, Finance and Accounting, National University of Ireland - Maynooth.
 4. Ekaterini Panopoulou & Nicolaos Kourougenis & Nikitas Pittis, 2006. "[Irrelevant but highly persistent instruments in stationary regressions with endogenous variables containing near-to-unit roots](#)," [Economics, Finance and Accounting Department Working Paper Series](#) n1620106, Department of Economics, Finance and Accounting, National University of Ireland - Maynooth.
 5. Caporale, Guglielmo Maria & Pittis, Nikitas, 2004. "[Robustness of the CUSUM and CUSUM-of-Squares Tests to Serial Correlation, Endogeneity and Lack of Structural Invariance. Some Monte Carlo Evidence](#)," [Economics Series](#) 157, Institute for Advanced Studies.
 6. Guglielmo Maria Caporale & Christos Ntantamis & Theologos Pantelidis & Nikitas Pittis, 2004. "[The BDS Test As A Test For The Adequacy Of A Garch\(1,1\) Specification: A Monte Carlo Study](#)," [Economics and Finance Discussion Papers](#) 04-14, Economics and Finance Section, School of Social Sciences, Brunel University.
 - o Caporale, Guglielmo Maria & Ntantamis, Christos & Pantelidis, Theologos & Pittis, Nikitas, 2004. "[The BDS Test as a Test for the Adequacy of a GARCH\(1,1\) Specification. A Monte Carlo Study](#)," [Economics Series](#) 156, Institute for Advanced Studies.

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NIKITAS PITTIS

- Guglielmo Maria Caporale & Christos Ntantamis & Theologos Pantelidis & Nikitas Pittis, 2004. "[The Bds Test As A Test For The Adequacy Of A Garch\(1,1\) Specification: A Monte Carlo Study](#)," [Public Policy Discussion Papers](#) 04-14, Economics and Finance Section, School of Social Sciences, Brunel University.
- 7. Anyfantakis, Costas & Caporale, Guglielmo M. & Pittis, Nikitas, 2004. "[Parameter Instability and Forecasting Performance. A Monte Carlo Study](#)," [Economics Series](#) 160, Institute for Advanced Studies.
- 8. Alogoskoufis, George & Martin, Christopher & Pittis, Nikitas, 1990. "[Pricing and Product Market Structure in Open Economies: An Empirical Test](#)," [CEPR Discussion Papers](#) 486, C.E.P.R. Discussion Papers.
- 9. Guglielmo Maria Caporale & Nikitas Pittis, . "[Nominal exchange rate regimes and the stochastic behaviour of real variables](#)," [NIESR Discussion Papers](#) 39, National Institute of Economic and Social Research.
 - Caporale, Guglielmo Maria & Pittis, Nikitas, 1995. "[Nominal exchange rate regimes and the stochastic behavior of real variables](#)," [Journal of International Money and Finance](#), Elsevier, vol. 14(3), pages 395-415, June.
- 10. Nikitas Pittis, . "[Unanticipated exchange-rate changes and risk premia within the EMS](#),"[NIESR Discussion Papers](#) 19, National Institute of Economic and Social Research.

NEP Fields

5 papers by this author were announced in [NEP](#), and specifically in the following field reports (number of papers):

1. [NEP-CBA](#): Central Banking (1) [2006-05-27](#)
 2. [NEP-CMP](#): Computational Economics (1) [2004-10-21](#)
 3. [NEP-ECM](#): Econometrics (1) [2004-10-21](#)
 4. [NEP-ETS](#): Econometric Time Series (1) [2004-10-21](#)
 5. [NEP-FIN](#): Finance (1) [2004-10-21](#)
 6. [NEP-FMK](#): Financial Markets (1) [2006-05-27](#)
 7. [NEP-IFN](#): International Finance (1) [2006-05-27](#)
-

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NIKITAS PITTIS

Lists

This author is among the [top 5% authors](#) according to these criteria:

1. [Number of Journal Pages](#)
2. [Number of Journal Pages, Weighted by Number of Authors](#)

Statistics

Most cited item

- Hassapis, Christis & Pittis, Nikitas & Prodromidis, Kyprianos, 1999. "[Unit roots and Granger causality in the EMS interest rates: the German Dominance Hypothesis revisited](#)," [Journal of International Money and Finance](#), Elsevier, vol. 18(1), pages 47-73, January.

Most downloaded item (past 12 months)

- Caporale, Guglielmo Maria & Pittis, Nikitas, 2004. "[Robustness of the CUSUM and CUSUM-of-Squares Tests to Serial Correlation, Endogeneity and Lack of Structural Invariance. Some Monte Carlo Evidence](#)," [Economics Series](#) 157, Institute for Advanced Studies.

PARTICIPATION IN INTERNATIONAL CONFERENCES:

- 1) Annual meeting of the European Economic Association (EEA), University College, Dublin, Ireland, 1992.
- 2) Annual meeting of the Canadian Economics Association, Carleton University, Ottawa, Canada, 4-6 June 1993 (*).
- 3) Annual meeting of the Society for Economic Dynamics and Control, Nafplio, Greece, 22-25 June 1993.
- 4) Tinbergen Institute, Amsterdam, The Netherlands, 14 January 1994.

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NIKITAS PITTIS

- 5) International Symposium on "Macroeconomic coordination and convergence", Department of Econometrics, Tilburg University, Tilburg, Netherlands, 28 January 1994.
- 6) Annual meeting of the Canadian Economics Association, The University of Calgary, Calgary, Canada, 10-13 June 1994 (*).
- 7) Annual meeting of the Society for Economic Dynamics and Control, UCLA, Los Angeles, California, USA, 30 June - 2 July 1994 (*).
- 8) 46th Conference of the Applied Econometrics Association on "Exchange Rate Determination", Haigerloch Castle - Stuttgart, Germany, 15-17 March 1995.
- 9) Annual meeting of the Canadian Economics Association, Universite du Quebec a Montreal, Montreal, Canada, 2-4 June 1995 (*).
- 10) ASSET Meeting, Bogazici University, Instabul, Turkey, 1996.
- 11) Annual meeting of the Canadian Economics Associaton, Brock University, St Catherines, Ontario, Canada, 31 May - 2 June 1996 (*).
- 12) Annual meeting of the Society for Economic Dynamics and Control, ITAM, Mexico City, 27-29 June 1996 (*).
- 13) Econometric Society European meeting, Bogazici University, Instabul, Turkey, 25-29 August 1996.
- 14) Annual meeting of the Eastern Economic Association (EEA), 3-6 April 1997.
- 15) Annual meeting of the Society for Economic Dynamics, Keble College, Oxford, July 1997.
- 16) XV Latin American meeting of the Econometric Society, University of Chile, Santiago, Chile, 12-15 August 1997 (*).

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NIKITAS PITTIS

- 17) International Institute of Public Finance (IIPF) Congress on "Public Investment and Public Finance", Kyoto, Japan, August 1997 (*).
- 18) 12th Annual meeting of the European Economic Association, Toulouse University, Toulouse, September 1997.
- 19) XVII Latin American Meeting of the Econometric Society, Cancun, Mexico, 2-6 August 1999 (*).
- 20) XII World Congress of the International Economic Association, Buenos Aires, Argentina, 23-27 August 1999 (*).
- 21) 14th Annual Congress of the European Economic Association, Santiago de Compostela, Spain, 1-4 September 1999.
- 22) V Annual Meetings of the Latin American and Caribbean Economic Association (LACEA), Rio de Janeiro, 12-14 October 2000 (*).
- 23) Annual Meetings of the American Economic Association, New Orleans, Louisiana, US, 5-7 January 2001 (*).
- 24) 2001 Australasian Meeting of the Econometric Society, Auckland, New Zealand, 6-8 July 2001 (*).
- 25) MMF 2001 Annual Conference, Queen's University, Belfast, UK, 5-7 September 2001.
- 26) 71st Annual Conference of the Southern Economic Association, Tampa, Florida, US, 17-19 November 2001 (*).
- 27) Royal Economic Society (RES) 2002 Conference, University of Warwick, Warwick, UK, 25-27 March 2002 (*).

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- 28)MODSIM (Modelling and Simulation Society of Australia and New Zealand) 2003 Congress, Townsville, Australia, 13-17 July 2003 (*).
- 29)Auckland University, Auckland, New Zealand, 18 July 2003 (*).
- 30)University of Waikato, Hamilton, New Zealand, 21 July 2003 (*).
- 31)Reserve Bank of New Zealand, Wellington, New Zealand, 23 July 2003 (*).
- 32)University of Victoria, Wellington, New Zealand, 25 July 2003 (*).
- 33)University of Canterbury, Christchurch, New Zealand, 1 August 2003 (*).
- 34)Curtin University of Technology, Perth, Australia, 7 August 2003 (*).
- 35)University of Western Australia, Perth, Australia, 8 August 2003 (*).
- 36)Keio University, Tokyo, Japan, October 2003 (*).
- 37)Bank of Japan, Tokyo, Japan, October 2003 (*).
- 38)HWWA Research Workshop on "Monetary Policy Issues and Financial Markets", University of Hamburg, Hamburg, Germany, November 2003 (*).
- 39)XXVIII Simposio de Analisis Economico, Universidad Pablo de Olavide, Sevilla (Spain), 11-13 December 2003 (*).
- 40)7th Conference-CEMAPRE, Mathematical Modelling for Economics and Management, Technical University of Lisbon, Lisbon, 18-19 September 2003 (*).
- 41)XXIX Conference Stochastic Processes and their Applications, IMPA, Rio de Janeiro, Brasil, August 3-9, 2003 (*).

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NIKITAS PITTIS

42) 7th International Conference on Macroeconomic Theory and Policy, University of Crete, May 22-24, 2003 (*).

Also invited seminar speaker in many academic and research institutions throughout the world.

CITATIONS:

- 1) "Unit root testing using covariates: Some theory and evidence", (with G. Caporale), Oxford Bulletin of Economics and Statistics, 1999, 61, 583-595.
- 2) Elliott G, Jansson M, "Testing for unit roots with stationary covariates" Journal of ECONOMETRICS 115 (1): 75-89 JUL 2003
- 3) Malinka S Koparanova "Econometric Inference on Exchange Rate Determinants in Transition Economies: Conclusions for Exchange Rate Policy" COUNTDOWN RESEARCH PROJECT, Institute of Economics, Bulgarian Academy of Sciences.
- 4) "Common Stochastic Trends and Inflation Convergence in the EMS".(with G.M Caporale) Weltwirtschaftliches Archiv- Review of World Economics, 1993, 129, 207-215.
- 5) Laopodis NT, "Volatility linkages among interest rates: Implications for global monetary policy" International Journal of Financial Economics, 7 (3): 215-233, 2002 .
- 6) Laopodis NT, "International interest-rate transmission and the 'German Dominance Hypothesis' within EMS" Open Econ Rev 12 (4): 347-377 OCT 2001.
- 7) Lee HY, Wu JL, "Mean reversion of inflation rates: Evidence from 13 OECD countries", Journal of Macroeconomics 23 (3): 477-487 SUM 2001

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- 8) Mills TC, Holmes MJ, "Common trends and cycles in European industrial production: Exchange rate regimes and economic convergence" *The Manchester School* 67 (4): 557-587 SEP 1999
- 9) Artis MJ, Zhang WD, "The linkage of interest rates within the EMS", *Weltwirtschaftliches Archiv- Review of World Economics*, 134 (1): 117-132 1998.
- 10) Westbrook JR, "Monetary integration, inflation convergence and output shocks in the European Monetary System" *ECON INQ* 36 (1): 138-144 JAN 1998.
- 11) Serletis A, King M, "Common stochastic trends and convergence of European Union stock markets", *MANCH SCH ECON SOC* 65 (1): 44-57 JAN 1997.
- 12) THOM R, "Inflation convergence in the EMS - some additional evidence - a comment", *Weltwirtschaftliches Archiv- Review of World Economics* ,131 (3): 577-586 1995.
- 13) Amalia Morales Zumaquero, "Inflation Convergence by Sectors in the EU: Structural Breaks and Common Factors" 2001. Universidad de Malaga (Spain).
- 14) Anton Muscatelli, Patrizio Tirelli, Carmine Trecroci, "Monetary Policy on the Road to EMU: The Dominance of External Constraints on Domestic Objectives", 2000.
- 15) Mark J. Holmes, "Inflation convergence in the ERM: Evidence for Manufacturing and services", *International Economic Journal*, Volume 12, Number 3, Autumn 1998.
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SELECTED ACADEMIC RESEARCH PROJECTS:

CURRICULUM VITAE

NIKITAS PITTIS

1) HRAKLEITOS: Research Scholarships. Funded by the EU and the Greek Ministry of Education and Religious Affairs, 2001-2004.

2) A SOCIAL TIME PREFERENCE RATE FOR USE IN LONG-TERM DISCOUNTING. Funded by the Department for Environment, Food and Rural Affairs (DEFRA) and the UK Treasury, 2002-2003.

3) PYTHAGORAS: Research Groups Funding at the University of Piraeus. Funded by the EU and the Greek Ministry of Education and Religious Affairs, 2004-2006.

4) AQUASTRESS INTEGRATED PROJECT: Solving Water Stress Problems by Integrating New Management, Economic and Institutional Instruments. Funded by the European Commission, 7th Framework Research Program, DG Research, 2005-2009. (30 partners; Total Project Budget: 4,000,000 euros; University of Piraeus Budget: 200,000 euros)

5) THE CYPRUS STOCK EXCHANGE, AN ECONOMETRICS ANALYSIS. Funded by the Cyprus Institute for Research Promotion, 1998-2000

REFeree IN ACADEMIC JOURNALS:

European Economic Review, Journal of Economic Dynamics and Control, Journal of Macroeconomics, Applied Economics, Applied Financial Economics, Bulletin of Economic Research, Journal of Money Credit and Banking, Journal of International Money and Finance, Review of Economics and Statistics, Econometric Theory.

DOCTORAL THESIS SUPERVISION:

Supervisor of 4 completed doctor thesis:

1. Theologos Pantelides, now Assistant Prof. at Aristotelion University of Thessaloniki
2. Katerina Panopoulou, now Assistant Professor at University of Piraeus
3. Christina Christou, now Assistant Professor at University of Piraeus
4. Antonis Antypas

Currently supervising 1 doctoral student.

Also member of numerous PhD supervision and examiners committees in Greece and abroad.