Ioannis Venetis

Current Position

2013 – **Associate Professor**, *University of Patras*, School of Business Administration, Department of Economics, Greece.

2018 – 2019 **Hellenic Open University**, *Adjuct Professor*, Course DEO41: "Money and Capital Markets", School of Social Sciences, Program: Business Administration.

Experience

University of Patras

2008 – 2013 **Assistant Professor (tenure)**, *University of Patras*, School of Business Administration, Department of Economics, Greece.

2005 – 2008 **Assistant Professor**, *University of Patras*, School of Business Administration, Department of Economics, Greece.

Hellenic Open University

2017 – 2018 **Hellenic Open University**, *Adjuct Professor*, Course DEO41: "Money and Capital Markets", School of Social Sciences, Program: Business and Institutions Administration.

2013 – 2017, 2009 – 2011, 2003 – 2008 **Hellenic Open University**, *Adjuct Professor*, Course DEO13: "Quantitative Methods", School of Social Sciences, Program: Business and Institutions Administration.

Previous Research positions

Jan 2004 – Feb 2005 **Centre of Planning and Economic Research (KEPE)**, *Athens*, Greece, Research Fellow, `https://www.kepe.gr/index.php/en/`.

Apr 2000 – May 2002 **Post-doc**, *Research Associate, Cardiff Business School*, UK, Project: Non-linear adjustment mechanisms and the asymmetric impact of shocks. Financed as part of the ESRC Research Programme "Understanding the Evolving Macroeconomy". Under the supervision of Prof. David Peel.

Education

Oct 1996 – Sep 2000 **Ph.D in Economics**, *University of Essex, Department of Economics, U.K*, Thesis title: "Essays on the estimation of fractionally cointegrated systems", EThOS ID: uk.bl.ethos.364513 , Supevisor: Prof. Marcus J. Chambers.

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Oct 1995 – Sep 1996 **M.A in Economics (with distinction)**, *University of Essex, Department of Economics, U.K*, Dissertation title: “Econometric modelling of long memory processes”, Supevisor: Prof. Marcus J. Chambers.

Oct 1994 – Sep 1995 **Diploma in Economics**, *University of Essex, Department of Economics*, U.K.

Oct 1990 – Jun 1994 **B.A in Economics**, *(ptychion) University of Macedonia, Department of Economic Sciences*, Greece.

Publications

Refereed journals

19. Salamaliki P.K & Venetis I.A (2018). Transmission Chains of Economic Uncertainty on Macroeconomic Activity: New Empirical Evidence. *Macroeconomic Dynamics*, Article in Press, DOI: 10.1017/S1365100518000081
18. Venetis I.A & Salamaliki P.K (2015). Unit roots and trend breaks in the Greek labor market. *Journal of Economic Studies*, Vol. 42, Iss 4, 641-658
17. Siakoulis V.G & Venetis I.A (2015). On inter-arrival times of bond market extreme events. An application to seven European markets. *Journal of Economics and Finance*, Volume 39, Issue 4, 717-741
16. Chatzikonstanti V & Venetis I.A (2015). Long memory in log-range series: Do structural breaks matter? *Journal of Empirical Finance*, 33, 104-113
15. Salamaliki P.K & Venetis I.A (2014). Smooth transition trends and labor force participation rates in the United States. *Empirical Economics*, March 2014, Volume 46, Issue 2, 629-652
14. Psomopoulos, C.S., & Venetis, I., & Themelis, N.J. (2014). The impact from the implementation of "Waste to Energy" to the economy. A macroeconomic approach for the trade balance of Greece. *Fresenius Environmental Bulletin*, 23 (11), 2735-2741
13. Salamaliki P.K & Venetis I.A (2013). Energy consumption and real GDP in G-7: Multi-horizon causality testing in the presence of capital stock. *Energy Economics*, Volume 39, 108-121
12. Salamaliki P.K & Venetis I.A & Giannakopoulos N (2013). The causal relationship between female labor supply and fertility in the USA: updated evidence via a time series multi-horizon approach. *Journal of Population Economics*, Volume 26(1), 109-145
11. Venetis I.A & Paya I & Peel D.A (2007). Deterministic impulse response in a nonlinear model. An analytical expression. Economics Letters, vol. 95(3), 315-319
10. Duarte A & Venetis I.A & Paya I (2005). Predicting real growth and the probability of recession in the Euro area using the yield spread. International Journal of Forecasting, vol. 21(2), 261-277
9. Venetis I.A & Peel D.A (2005). Non-linearity in stock index returns: the volatility and serial correlation relationship. Economic Modelling, vol. 22(1), 1-19

8. Peel D.A & Venetis I.A (2005). Smooth Transition Models and Arbitrage Consistency. Economica, vol. 72(3), 413-430
7. Peel D.A & Paya I & Venetis I.A (2004). Estimates of US monetary policy rules with allowance for changes in the output gap. Applied Economics Letters, vol. 11(10), 601-605
6. Duarte A & Venetis I.A & Paya I (2004). Curva de rendimientos y crecimiento de la producción real en la UEM: eficiencia y estabilidad predictiva./Yield Curve and Real Output Growth in the EMU: Efficiency and Predictive Stability. Estudios de Economía Aplicada, vol. 22(1), 1-21
5. Peel D.A & Peel M.J & Venetis I.A (2004). Further empirical analysis of the time series properties of financial ratios based on a panel data approach. Applied Financial Economics, vol. 14(3), 155-163
4. Venetis I.A & Peel D.A & Paya I (2004). Asymmetry in the link between the yield spread and industrial production: threshold effects and forecasting. Journal of Forecasting, vol. 23(5), 373-384
3. Venetis I.A & Paya I & Peel D.A (2003). Re-examination of the predictability of economic activity using the yield spread: a nonlinear approach. International Review of Economics & Finance, vol. 12(2), 187-206
2. Paya I & Venetis I.A & Peel D.A (2003). Further Evidence on PPP Adjustment Speeds: the Case of Effective Real Exchange Rates and the EMS. Oxford Bulletin of Economics and Statistics, vol. 65(4), 421-437
1. Peel D.A & Venetis I.A (2003). Purchasing power parity over two centuries: trends and nonlinearity. Applied Economics, vol. 35(5), 609-617

Working paper

1. Lucchetti R. & Venetis I.A (2019). Dynamic Factor Models in gretl. The DFM package, No 7, gretl working papers, Universita' Politecnica delle Marche (I), Dipartimento di Scienze Economiche e Sociali

Citations

Scopus Author ID: 6506807268, h-index 7, Total citations: 194 by 175 documents as of 10-06-2019.

Google scholar h-index 10, Total citations: 444 as of 10-06-2019, *https://scholar.google.gr/citations?user=STKypqYAAAAJ&hl=el&oi=ao*.

Other (in greek)

1. Towards a short run index measuring economic activity, (2004). Economic Advancements, Vol. 5, 56-60, Centre of Planning and Economic Research (www.kepe.gr)
2. Inflation and stability: a problematic association, (2008). ALPHA bank's Historical Archive conference proceedings, June 1-2 2007, (Co-authored with: Stauros Zografakis)

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https://sites.google.com/site/ioannisavenetis/

Books (in greek)

1a. Introduction to Econometric, 2015, ISBN: 978-960-9427-51-7, 2nd updated edition
2b. Introduction to Econometrics, 2013, ISBN: 978-960-9427-25-8, 1st Edition
2. Introductory Lectures to Econometrics, 2009, ISBN: 978-960-387-744-8

Conferences

2019 "Generalized Dynamic Factor Models. Estimation and forecasting using Gretl", 6th biennial Gretl Conference June 13-14, 2019, Naples, Italy

2017 Organizer and Presenter "QML estimation (EM) of dynamic factor models in gretl", 5th biennial Gretl Conference June 2-3, 2017, Athens, Greece

2015, Presenter *"Testing and measuring multi-horizon causality in VAR models: Two new user-written functions for the Gretl time series menu"*. 4th biennial Gretl Conference June 12-13, 2015, Berlin, Germany, Hans Boeckler Foundation and Free University of Berlin.

2015, Presenter *"Transmission channels of economic uncertainty effects on macroeconomic activity"*. 2nd Annual Conference of the International Association for Applied Econometrics (IAAE), June 25-27, 2015, hosted by the University of Macedonia, Thessaloniki, Greece. Co-author: Salamaliki, P.K.

2014 *"Interpreting economic policy uncertainty - real economic activity causality: the role of infrequent structural shifts and omitted variables"*. 8th International Conference on Computational and Financial Econometrics (CFE 2014), University of Pisa, Italy, 6-8 December 2014. Co-author: Salamaliki, P.K.

2012 *"On inter-arrival times of bond market extreme events. An application to seven European markets"*. 3rd National Conference of the Financial Engineering and Banking Society, Athens, December 17-18. Co-author: Siakoulis, V.

2011 *"Energy Consumption and real GDP in G-7 : multi-horizon causality testing in the presence of capital stock*. 8th Augustin Cournot Doctoral Conference (ACDD) April 2011, Strasbourg, France. Co-author: Salamaliki, P.K.

2011 *"Contagious stock crises in developing markets"*. 2nd National Conference of the Financial Engineering and Banking Society, Athens, December 2-4. Co-author: Siakoulis, V.

2011 *"Log-range based detection of volatility mean breaks"*. 5th CSDA International Conference on Computational and Financial Econometrics (CFE'11) 17-19 December 2011, Senate House, University of London, UK. Co-author: Chatzikonstanti, V.

2010 *"Contagious bank failures. Determinant factors and prediction"*. 1st National Conference of the Financial Engineering and Banking Society, Athens, December 3-4. Co-author: Siakoulis, V.

2003 *"Analysis of the Spread in the EMU and its predictive ability over the Euro-land real activity"*. 11th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics (SNDE), Villa La Pietra, Florence Italy, 13-15 March 2003. Co-authors: Paya, I. and Duarte, A.

2000 *"Cointegration with fractionally integrated errors and fractional cointegration"*. Young Economists Conference 2000, Oxford University

Invited Lectures

1. *Interpreting Granger causality: the role of infrequent structural shifts and omitted variables. An empirical application.* (9 May **2014**). Presentation at the interdisciplinary postgraduate program: "Mathematics of Computers and Decision Making", Department of Computer Engineering and Informatics (CEID) and the Department of Mathematics, University of Patras, for the course "Case studies in Decision Making"
2. Macroeconomic uncertainty. Definition, measurement and its effects (5 June **2015**). Presented at: see above
3. Structural Vector Autoregressive Models (SVAR): An introduction with empirical applications. (28 April **2017**). Presented at: see above
4. Time series forecasting and forecast evaluation in economics. An introduction. (26 April **2018**). Presented at: see above
5. FRED-MD: A Monthly Database for Macroeconomic Research (Using gretl) (28 March **2019**). Presentation at the Collaborative (Department of Computer Engineering & Informatics and Department of Mathematics) Postgraduate Program: Data Driven Computing & Decision Making, University of Patras, for the course: Research Methodology and Case Studies in Data Driven Decision Making
6. QML-EM estimation of dynamic factor models in gretl. Towards a Labor Market Condition Index for Greece. Marche Polytechnic University, Department of Economics and Social Sciences, Ancona Italy (9 November **2017**)

Referee (at least once)

Journals: Applied Economics • Applied Financial Economics • Economic Modelling • Emerging Markets Finance and Trade • Emerging Markets Review • Empirical Economics • Energy Economics • International Journal of Finance and Economics • International Journal of Forecasting • International Review of Economics and Finance • International Review of Financial Analysis • Journal of Economic Growth • Journal of Economic Studies • Journal of International Financial Markets and Institutions • Journal of International Money and Finance • Journal of Money, Credit and Banking • The Manchester School • Quarterly Review of Economics and Finance • Singapore Economic Review • Sustainability • South-Eastern Europe Journal Of Economics

Supervision

PhD: 3 under supervision

PhD: 3 completed

M.Sc dissertations: Numerous completed

Administrative

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2015 – 2017 Director of the postgraduate studies at the Department of Economics, University of Patras, M.Sc in "Applied Economics and Data Analysis"

2011 – . Coordinator for the undergraduate Internship programme of the Department of Economics. Since 2011 more than 350 students have completed succesfully their 3-month internship in private and public sector businesses

2005 – . Member of the Graduate Steering Committee of the Department of Economics, University of Patras

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