

# KOSTAS VASILOPOULOS

Ph.D. Candidate Lancaster University

Lancaster University

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## Research Interests

Macroeconomics, Real Estate Markets, Time Series Modeling, Credit Frictions, Dynamic Stochastic General Equilibrium (DSGE) modelling

## Employment

<b>Teaching Associate</b> Lancaster University	<i>Nov 2020 - Lancaster, UK</i>
<b>Research Assistant, UK Housing Observatory</b> Lancaster University	<i>Mar 2019 - Sep 2020 Lancaster, UK</i>
<b>Graduate Teaching Assistant</b> Lancaster University	<i>Oct 2016 - Sep 2020 Lancaster, UK</i>

## Education

<b>Ph.D. Economics</b> Lancaster University	<i>Oct 2016 - Nov 2020 Lancaster, UK</i>
<b>M.Sc. Economics</b> University of Macedonia	<i>Sept 2014 - March 2016 Thessaloniki, Greece</i>
<b>B.Sc. Economics</b> University of Macedonia	<i>Sept 2009 - Aug 2014 Thessaloniki, Greece</i>

## Research

- Pavlidis E., Vasilopoulos K. (2020). Speculative Bubbles in Segmented Markets: Evidence from Chinese Cross-Listed Stocks. **Journal of International Money and Finance**.
- Vasilopoulos K., Pavlidis E., Martínez-García E.(2020). exuber: Recursive Right-Tailed Unit Root Testing with R. **Dallas Fed Working Paper**.
- Vasilopoulos K., Tayler W. (2019). Real Estate and Construction Sector Dynamics in the Business Cycle. **Working Paper**

## Work in Progress

- Pavlidis E., Vasilopoulos K. (2020). Sentimental Housing Markets.
- Vasilopoulos K. (2020). Real Estate and Monetary Policy: Residential and Commercial.
- Skouralis A., Vasilopoulos K. (2020). Asymmetries in the transmission of Housing Demand Shocks.

## Projects & Research Groups

- UK Housing Observatory - Lancaster University  
Website: [uk.housing-observatory.com](http://uk.housing-observatory.com)
- International Housing Observatory - Lancaster University and the Globalization and Monetary Policy Institute of the Federal Reserve Bank of Dallas  
Website : [int.housing-observatory.com](http://int.housing-observatory.com)

## Teaching

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- TA, Econ222: Intermediate Macroeconomics (UG), Fall 2018, Fall 2019
- TA, Econ102: Principles of Economics B (UG), 2016-2017, 2017-2018

## Technical Publications

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- Vasilopoulos Kostas, Pavlidis Efthymios, Spavound Simon and Martínez-García Enríque (2019) exuber: Testing and Simulating Explosive Periods. R package version 0.3.1. <https://CRAN.R-project.org/package=exuber>
- Vasilopoulos Kostas and Pavlidis Efthymios (2019) ivx: Robust Econometric Inference. R package version 1.1.0. <https://CRAN.R-project.org/package=ivx>

## Grants, Awards, and Fellowships

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- Departmental Studentship Award, Lancaster University, 2016–2019
- Scholarship awarded based on academic excellence, University of Macedonia

## Conference Presentations

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- Lancaster PhD Summer School on Applied Macroeconometrics, Lancaster, September, 2019
- 3rd Annual International Conference on Macroeconomic Analysis and International Finance (ICMAIF 2019), Rethymno, May, 2019
- North West Social Sciences Doctoral Training Partnership, Lancaster University, Lancaster, May, 2019
- 5th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Thessaloniki, April 2019
- The 12th International Conference on Computational and Financial Econometrics, University of Pisa, Pisa, December 2018
- 4th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Thessaloniki, April, 2018
- North West Social Sciences Doctoral Training Partnership, The University of Manchester, Manchester, May, 2018
- 3rd International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Thessaloniki, April, 2017

## Teaching Courses

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- Graduate Teaching Assistants Workshop, University of Nottingham, Oct 2016
- Introduction to Teaching at Lancaster (ITL), Lancaster University, Oct 2016

## Summer Schools, Workshops and Training

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- Summer School - Bayesian Methods for Empirical Macroeconomics, 29th – 30th June 2020, Lancaster University, UK. [\[link\]](#)
- Summer School - Applied Macroeconometrics, 25th – 27th September 2019, Lancaster University, UK. [\[link\]](#)
- Summer School - Advanced Courses on DSGE Macroeconomic Modelling, 4-8 Sept 2017, University of Surrey, UK. [\[link\]](#)
- 4th Short Course: Dynamic Programming – Theory, Computation and Empirical Applications July 04-08, 2016 Thessaloniki, Greece. [\[link\]](#)

## IT Literacy

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Advanced knowledge: R, Matlab

Intermediate Knowledge: Python, C++, Git, Latex

Basic knowledge: HTML/CSS

## References

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### **Efthymios Pavlidis**

Professor in Economics

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### **William Tayler**

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URL: <https://sites.google.com/site/williamjtayler/>

### **Ivan Paya**

Professor in Economics

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