Kostas Vasilopoulos

Ph.D. Candidate Lancaster University

Lancaster University

kvasilopoulos.com | k.vasilopoulos@lancaster.ac.uk | kvasilopoulos | kvasilopoulos

k.vasilopoulo@gmail.com | +44 (0) 7392971743

Research Interests

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

Employment

Research Assistant, UK Housing Observatory — *Mar 2019- Sep 2020*
Lancaster University — *Lancaster, UK*

Graduate Teaching Assistant — *Oct 2016- Sep 2020*
Lancaster University — *Lancaster, UK*

Education

Ph.D. Economics — *Oct 2016- Present*
Lancaster University — *Lancaster, UK*

M.Sc. Economics — *Sept 2014- March 2016*
University of Macedonia — *Thessaloniki, Greece*

B.Sc. Economics — *Sept 2009- Aug 2014*
University of Macedonia — *Thessaloniki, Greece*

Projects & Research Groups

I am a member and the maintainer of two projects on monitoring housing markets for episodes of exuberance:

- UK Housing Observatory [link]
  Affiliation: Lancaster University
- International Housing Observatory [link]
  Affiliation: Collaboration of Lancaster University with the Globalization & Monetary Policy Institute of the Federal Reserve Bank of Dallas

Research

- Pavlidis E., Vasilopoulos K. (2019). Speculative Bubbles in Segmented Markets: Evidence from Chinese Cross-Listed Stocks. **Journal of International Money and Finance** (accepted).
- Kostas Vasilopoulos, Efthymios Pavlidis, Enrique Martínez-García (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**

Teaching

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

Technical Publications

- Vasilopoulos Kostas, Pavlidis Efthymios, Spavound Simon and Martínez-García Enríque (2019) exuber: Testing and Simulating Explosive Periods. R package version 0.3.0. https://CRAN.R-project.org/package=exuber
- Vasilopoulos Kostas and Pavlidis Efthymios (2019) ivx: Robust Econometric Inference. R package version 1.0.0.9000. https://CRAN.R-project.org/package=ivx

IT Literacy

Advanced knowledge: R, Matlab

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

Basic knowledge: HTML/CSS

Grants, Awards, and Fellowships

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

Conference Presentations

- 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

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

Summer Schools, Workshops and Training

- 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]

References

Efthymios Pavlidis
Professor in Economics
Lancaster University
E-mail: e.pavlidis@lancaster.ac.uk
URL: https://sites.google.com/site/etpavlidis/

William Tayler
Lecturer (Assistant Professor) in Economics
Lancaster University
E-mail: w.tayler@lancaster.ac.uk
URL: https://sites.google.com/site/williamjtayler/

Ivan Paya
Professor in Economics
Lancaster University
E-mail: i.paya@lancaster.ac.uk
URL: https://ivanpaya.weebly.com/