

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

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

Education

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

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**

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

Teaching

- TA, Econ222: Intermediate Macroeconomics
- TA, Econ102: Principles of Economics B

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

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William Tayler

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

Ivan Paya

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