

# 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

## Education

<b>Ph.D. Economics</b> Lancaster University	<i>Oct 2016- Present 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. (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). Commercial Real Estate, Housing and the Business Cycle. **Working Paper**

## Projects & Research Groups

- UK Housing Observatory [\[link\]](#)
- International Housing Observatory [\[link\]](#)
- Centre for Financial Econometrics, Asset Markets and Macroeconomic Policy

## 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

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

Basic knowledge: HTML/CSS

## Teaching

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

## 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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*2019*

- Lancaster PhD Summer School on Applied Macroeconometrics, Lancaster, September, 2019
- 3rd Annual International Conference on Macroeconomic Analysis and International Finance, 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

*2018*

- The 12th International Conference on Computational and Financial Econometrics , University of Pisa, Pisa, 14-16 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

*2017*

- 3rd International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Thessaloniki, April, 2017

## Summer Schools, Workshops and Training

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- 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

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### **Efthymios Pavlidis**

Professor in Economics

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### **William Tayler**

Lecturer (Assistant Professor) in Economics

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

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