Stylianos Zlatanos

Bush House, 30 Aldwych – London WC2B 4BG – United Kingdom

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Research interests

Time series econometrics, applied macroeconomics

Education

Oct 2021 – **PhD in Economics**, ***King's Business School, King's College London***.
Supervisors: Prof. George Kapetanios, Prof. Francesca Monti

2018 **Master in Economics**, ***Universidad Carlos III de Madrid (UC3M)***.

2017 **Bachelor in Economics**, ***National and Kapodistrian University of Athens (NKUA)***.

Experience

Apr 2020 – Jun 2021 **Research Analyst**, ***European Central Bank, DG Economics, Business Cycle Analysis Division***.

Apr 2019 – Mar 2020 **Trainee**, ***European Central Bank, DG Economics, Business Cycle Analysis Division***.

Jul 2016 – Jul 2017 **Research Assistant**, ***International Centre for Research on the Environment and the Economy***.
Supervisor: Prof. Phoebe Koundouri, Athens University of Economics and Business (AUEB)

Ongoing Work

2023 Markov-switching models with high-dimensional transition probabilities

Policy Work

2021 COVID-19 and the increase in household savings: an update with Maarten Dossche and Georgi Krustev. *ECB Economic Bulletin*

. 2020 COVID-19 and the increase in household savings: precautionary or forced? with Maarten Dossche. *ECB Economic Bulletin*

Disentangling aggregate and sectoral shocks with Maarten Dossche. *ECB Economic Bulletin*

Teaching

Oct 2023 – **Graduate Teaching Assistant**, ***King's College London***.
Introduction to Economics, Macroeconomics (1st and 2nd year undergraduate courses)

Scholarships

2021 PhD studentship – Qatar Centre for Global Banking & Finance, King's Business School, King's College London

2013 Scholarship – Erasmus Life Learning Programme (LLP), European Commission

Doctoral courses

Jul 2022 **Time Series Models for Macroeconomic Analysis**, *Barcelona School of Economics*.
Markov Switching VARs, Dynamic Factor Markov Switching Models, Threshold VARs, Smooth Transition VARs; Instructor: Gabriel Pérez-Quirós

Jul 2022 **High-Dimensional Time Series Models I**, *Barcelona School of Economics*.
Factor Models, Structural Factor Models, FAVARs; Instructor: Luca Sala

Jul 2022 **High-Dimensional Time Series Models II**, *Barcelona School of Economics*.
High-Dimensional Regressions for Macro Forecasting, High-Dimensional Covariance Modeling, High-Dimensional Network Models; Instructor: Christian Brownlees

Nov 2022 **Methods in Forecasting**, *EABCN*.
Topics: Predictive Modeling, Model Instability, Selection, Sparse Models, Aggregation, Forecast Evaluation; Instructors: G. Elliott, A. Timmermann

Nov 2022 **Finance for Macroeconomists: High-Frequency Analysis, News, Surprises and Shocks**, *EABCN*.
Event Studies, Proxy VARs; Instructor: Refet Gürkaynak

Jul 2023 **Bayesian Time Series Methods**, *Barcelona School of Economics*.
BVARs, Large BVARs, State Space Models; Instructor: Andrea Carriero

Skills

Programming Proficient in *R, MATLAB* and *Python* – Familiar with *Dynare, Julia* and *SQL*

Other Datastream, Bloomberg, Haver, Git

Languages Greek (native), English (fluent)

References

George Kapetanios
King's Business School, King's College London
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Francesca Monti
UC Louvain & QCGBF
francesca.monti@uclouvain.be