

Curriculum Vitæ

Dr. Maria Kyriacou

Department of Economics
School of Economic, Social and Political Sciences
University of Southampton, Highfield
Southampton, SO17 1BJ
United Kingdom

phone: +44(0)2380593847 (office)

e-mail: M.Kyriacou@soton.ac.uk
<https://www.mariakyriacou.net>

Employment

Sep. 2010–present: Lecturer (Assistant Professor, with tenure), Department of Economics, University of Southampton.

Education

2011: PhD Economics, Department of Economics, University of Essex. (Pass with no corrections)

2006: MSc Economics and Econometrics, University of Essex (with Distinction).

2005: BSc Economics, Department of Economics, University of Cyprus.

Research Interests

Spatial Econometrics; Time Series Econometrics; Simulation Methods; Applied Econometrics.

Publications

Kyriacou, M., Olmo, J., Strittmatter, M. (2019) 'Uncovering the distribution of option implied risk aversion', *Journal of Mathematical Finance*. DOI: 10.4236/jmf.2019.92006

Chambers, M.J., Kyriacou, M. (2018) 'Jackknife Bias Reduction in the Presence of a Near-Unit Root', *Special (Invited) Issue of 'Econometrics: "Celebrated Econometricians: Peter Phillips"*.

Kyriacou, M., Phillips, P.C.B., Rossi, F. (2017) 'Indirect Inference in Spatial Autoregression', *The Econometrics Journal*. DOI: 10.1111/ectj.12084

Kyriacou, M. (2016), 'Overlapping sub-sampling and Invariance to Initial Conditions' *Communications in Statistics- Theory and methods*. DOI: 10.1080/03610926.2014.999093

Chambers, M.J., Kyriacou, M. (2013), 'Jackknife Estimation with a Unit Root' *Statistics and Probability Letters*, 83, 1677-1682. DOI:10.1016/j.spl.2013.03.016

Working Papers

‘Continuously Updated Indirect Inference in SAR models with unobserved heterogeneity’ (with Peter C. B. Phillips and F. Rossi).

‘Spatial Heterogenous Autoregression with Varying-Coefficient Covariate Effects’ (with Zudi Lu and Peter C. B. Phillips).

‘Optimal portfolio allocation using option implied information’ (with M. Strittmatter and J. Olmo).

‘Jackknife bias reduction in the presence of a unit root’ (with M. J. Chambers)– (Discussion Paper No. 685, Department of Economics, University of Essex).

‘Jackknife Bias reduction in Autoregressive models with a unit Root’ (with M. J. Chambers)–(Centre for Econometric Analysis (CEA@Cass) Working Paper Series, Cass Business School, WP-CEA-02-2012).

Awards & Research Grants

BA/Leverhulme Small Research Grant ‘Modelling Socio-economic Networks by Novel Spatial Econometric Models’ (Principal Investigator; 9920GBP), 2017–2019.

Midwest Econometrics Group, Mentoring Workshop Travel Grant, University of Indiana, 1000USD, 2013.

Royal Economic Society Conference Grant, 2013.

Graduate Teaching Assistant Prize for Excellence in Teaching, Department of Economics, University of Essex, 2010.

Best Undergraduate Thesis Award, Granted by the Bank of Cyprus, Department of Economics, University of Cyprus, 2005.

Teaching Experience

‘Introduction to Econometrics’ (BSc), 2010–2012, 2014–2015, 2017, 2018 at Southampton.

‘Applied Econometrics (Time Series)’ (BSc), 2015–2018 at Southampton.

‘Econometrics 2’ (BSc), 2017–2019 at Southampton.

‘Financial Econometrics’/ ‘Topics in Econometrics’ (MSc), 2010–2017 at Southampton.

‘Introduction to Statistics for Economics’ (BSc), 2011 at Southampton.

‘Intermediate Regression Analysis’ at the 1st Essex PhD Workshop for Statistical Techniques in Social Sciences, 2014 at Essex.

Teaching Fellow for ‘Introduction to Time Series Analysis’ (MSc/PhD) and ‘Analysis of Time Series Data: Non-Stationarity, Volatility, VARs and Cointegration’ (MSc/PhD) at Essex Summer School in Social Science Data Analysis and Collection, 2008–2009.

Class Teacher/Senior Teaching Assistant for ‘Introduction to Quantitative Economics’ (BSc), ‘Introduction to Economics’ (BSc), ‘Introduction to Econometrics’ (BSc), ‘Econometrics Methods and Applications’ (MSc), 2006–2010 at Essex.

University Service

Employability Officer for Economics (UG and PGT students), 2018.

Econometrics Seminar Organiser, Department of Economics, 2015–present.

MSc Dissertation co-ordinator, Department of Economics, 2015–2017.

Teaching Fellowship Interview Panel, 2014.

Member of Undergraduate Curriculum Review Team, School of Social Sciences, University of Southampton, 2011–present.

Economics Employability Officer, School of Social Sciences, University of Southampton, 2013.

Student Supervision

Ph.D. students:

Lulu Wang: 2015–present (Mathematical Sciences)

Marius Strittmatter: 2015–present

Chi Wan Cheang: 2013 – 2017 (2nd supervisor), current placement: ESRC Post Doctoral Fellow, Department of Economics, University of Southampton.

Ph.D./MPhil Examination: Marinah Mohammad: PhD upgrade; annual review, School of Mathematics, University of Southampton, 2017

Ph.D. upgrade: Anibal Neto, 2018, Department of Economics,

Internal Examiner for Xiaohang Ren, Lifeng Yang 1st year review, School of Mathematics, University of Southampton, 2017 and 2018;

Marian Stoykov, Essex Business School: PhD External Examiner, 2018.

MSc Dissertations supervision (1–2 per year); BSc Dissertations supervision (10–12 per year).

Invitations & Presentations

2018:

Computational and Financial Econometrics (CFE), Pisa, Italy (co-organiser/Invited).

Celebration of Peter Phillips’ Forty Years at Yale Conference, Yale University (Invited).

Humboldt University of Berlin (Invited).

2nd International Conference on Econometrics & Statistics, City University of Hong Kong (co-organiser/invited).

2017:

UCY Conference in honor of P.C.B. Phillips, Nicosia, Cyprus (invited).

1st International Conference on Econometrics & Statistics, Hong Kong University of Science and Technology.

Computational and Financial Econometrics (CFE), London, UK (co-organiser/invited).

2016:

Queen Mary, University of London Workshop on cross-sectional dependence and heterogeneity (invited).

Computational and Financial Econometrics (CFE), Seville, Spain (co-organiser/invited).

2015:

International Association for Applied Econometrics (IAAE), Thessaloniki, Greece.

Computational and Financial Econometrics (CFE), London, UK (invited).

(*EC*)² Conference on Theory and Practice of Spatial Econometrics, Edinburgh, UK (plenary talk).

2014:

University of Bath, UK (invited).

The 10th International Symposium on Econometric Theory and Applications (SETA), Taipei, Taiwan.

Southampton-Surrey Econometrics Event (co-organiser).

Computational Statistics, Geneva, Switzerland.

Midwest Econometrics Group Conference, Iowa City, IA.

2013:

The 9th International Symposium on Econometric Theory and Applications (SETA), Seoul, Korea.

2nd ENSAI-Southampton Workshop, Southampton (invited).

CDMA Workshop on Dynamic Econometric Models, University of St. Andrews, Scotland (invited).

Midwest Econometrics Group Conference, Bloomington, IN (invited).

24th (*EC*)² Conference, Nicosia, Cyprus.

2012:

17th Spring Meeting of Young Economists, Mannheim, Germany.

Southampton Spring Econometrics Workshop (co-organiser).

66th Econometric Society European Meeting, Malaga, Spain.

Joint Southampton-ENSAI workshop, Rennes, France (invited).

6th CDSA International Conference on Computational and Financial Econometrics, Oviedo, Spain.

2011:

University of Birmingham.

65th Econometric Society European Meeting, Oslo, Norway.

2010:

Royal Economic Society 5th PhD Presentation Meeting, City University, London
Economic Research Department, Central Bank of Cyprus (invited).

University of East Anglia.

University of Southampton.

2009:

The International Network for Economic Research (INFER) Annual Conference Stirling, Scotland.

Econometrics seminar, Department of Economics, University of Cyprus (invited).

University of Essex.

Seminar & Conference Organization

1st Southampton Workshop in Econometrics & Statistics, 2019 (with Z. Lu)- Scheduled.

Organised Session ‘New developments in nonlinear spatial and temporal modelling’ at CFE-CMStatistics, 2018 (with Zudi Lu)- Invited.

Organised Session EcoSta 2018, Hong Kong, 2018 (with Chi Wan Cheang).

Organised Session ‘Spatial Econometric Modelling’ at CFE-CMStatistics, 2017 (with Zudi Lu)-Invited.

Organised Session ‘Advances in Complex Spatial and Spatio-temporal Econometrics’ at CFE-CMStatistics, 2016 (with Zudi Lu)- Invited.

Econometrics Weekly Seminar, Department of Economics, Southampton, 2015–present.

Southampton-Surrey Econometrics Event, 2014 (with P. C. B. Phillips and G. Hillier).

Southampton Spring Econometrics Event, 2012 (with P.C.B. Phillips and G. Hillier).

Southampton Spring Econometrics Workshop, 2012 (with P.C.B. Phillips and G. Hillier).

Professional Training (2010 onwards)

Postgraduate Certificate in Academic Practice (PCAP), Learning & Teaching Unit, University of Southampton, 2015.

Mathematica 10 training workshop, Wolfram Research, 2015.

Cemmap masterclass on ‘Nonparametric Likelihood: methods and applications in econometrics’, Institute of Fiscal Studies, London, 2010.

Getting the most out of GAUSS’, Timberlake Consultants, Cass Business School, City University, London, 2010.

Miscellanea

Editor, *Cogent Mathematics & Statistics*, 2016–present.

External Exam Marker, Department of Economics, University of Essex, 2011–2016.

Postgraduate Certificate in Academic Practice (PCAP), Learning & Teaching Unit, University of Southampton, 2015.

Professional Memberships

Fellow of the Higher Education Academy

Econometric Society

Royal Economic Society

Referee Activity

Journal of Econometrics (×3)

Econometric Theory (×3)

Econometric Reviews

Economics Letters (×3)

Statistics and Probability Letters (×2)

Studies in Nonlinear Dynamics & Econometrics

Bulletin of Economic Research

Journal of Multivariate Analysis

Demography

Spatial Economic Analysis

Ensayos Revista de Economia (×2)

References

Available upon request