Konstantinos Kalogeropoulos

Personal Details

Date of Birth: 28th of April 1978
Nationality: Greek
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Appointments

London School of Economics, Department of Statistics

Lecturer in Statistics (to start from September 2008).

University of Cambridge, Department of Engineering, Signal Processing Lab

Research Associate (June 2006 - today).

- Project description: Study the behavior of ultra high frequency data and develop models based on diffusions for online forecasts used in systematic trading. Implementation is made through Bayesian Sequential Monte Carlo techniques.
- Supervisor: prof. Simon Godsill
- Collaboration with Citigroup - Systematic Proprietary Trading desk.

University of Lancaster, Department of Mathematics and Statistics

Research Associate (March 2006 - May 2006).

- Research Topic: Bayesian Inference for partially observed diffusions.
- Supervisor: prof. Gareth O. Roberts

Education

Athens University of Economics and Business

PhD in Statistics (Awarded June 2007).

- Dissertation Topic: Bayesian Inference for Multidimensional Diffusion Processes
- Supervisor: P. Dellaportas
- Co-Supervisor: G. O. Roberts - University of Warwick.
- Nominated for the Savage award 2007 - Theory section.
- Ranked Excellent by the following committee
  External Reviewers: Y. Ait-Sahalia - Princeton University, M. Sørensen - University of Copenhagen, A. Stuart - University of Warwick,
  Internal Reviewers: M. Zazanis, T. Giannakopoulos.

Brown University, Providence, RI USA.

MSc, Biostatistics, May 2003

- Dissertation Topic: Defining and testing diagnostic equivalence.
- Advisor: Constantine Gatsonis

Athens University of Economics and Business

B.S., Statistics, July, 2001

Journal Papers

Kalogeropoulos K. (2007). Likelihood-Based inference for a class of multivariate diffusions with unobserved paths. *Journal of Statistical Planning and Inference*, 137:3092-3102.

Kalogeropoulos K., Roberts G.O. and Dellaportas P. (2007). Inference for stochastic volatility models using time change transformations. *Submitted.*

Kalogeropoulos K., Dellaportas P. and Roberts G.O. (2007). Likelihood based inference for correlated diffusions. *Submitted.*

Contributions to Discussion Papers

Kalogeropoulos K. and Papaspiliopoulos O. (2008). Discussion on Goubar et al (2008 Journal of Royal Statistical Society Series A 171(3):1-27).

Kalogeropoulos K. (2006). Discussion on Beskos et al (2006 Journal of Royal Statistical Society Series B 68(3):333-382).

Refereed Conference Papers

Kalogeropoulos K., Roberts G.O. and Dellaportas P. (2006). Irreducible MCMC schemes for diffusion driven stochastic volatility models. *Nonlinear Statistical Signal Processing Workshop (NSSPW) 2006.*

Petrakos G, Kalogeropoulos K., Farmakis G. and Stavropoulos P. (2001). A Classification Scheme of Validation Rules Applied to Statistical Data Bases. *NTTS 2001.*

Teaching Experience

During my phD I participated in the following course of Athens University of Economics and Business through labs, tutorials and some lectures.

Linear Regression. *MSc program in Statistics (postgraduate).*

Analysis of Variance and Design of Experiment *Department of Statistics (undergraduate).*

Data Analysis *Department of Statistics (undergraduate).*

Statistics I *Department of Accounting and Finance (undergraduate).*

Awards - Scholarships

Finalist for the Savage award 2007 - Theory section.

Travel expenses and registration fees to participate in SemStat summer school 2007: Statistics for Stochastic Differential Equations models.

Marie Curie PhD Fellowships - Lancaster University.

Irakleitos - Fellowships for Phd in the Athens University of Economics and Business.

Research Assistantship - Brown University.

Selected Presentations

Likelihood based Inference for diffusion processes via data augmentation *London School of Economics, Department of Statistics, 2008*

Bayesian Inference for stochastic volatility models using multiple sources of information. *European Mathematical Society summer school SemStat. La Manga, Spain, 2007.*

Irreducible MCMC schemes for diffusion driven stochastic volatility models. *Nonlinear Statistical Signal Processing Workshop (NSSPW), University of Cambridge, 2006.*

Inference on diffusion driven stochastic volatility models using data augmentation. *University of Cambridge, Department of Engineering - Signal processing laboratory, 2006.*

Irreducible MCMC schemes for diffusion-driven stochastic volatility models. *Valencia 8th International Meeting on Bayesian Statistics, Benidorm, Spain 2006.*

Inference for stochastic volatility models using time change. *Invited talk, ICMS Workshop: Parameter estimation in continuous time, Heriot-Watt University, Edinburgh 2005.*

Computing

Languages: C, MATLAB. Statistical Packages: R, WinBUGS, SAS, SPSS.

Academic Activities

Member of Royal Statistical Society(RSS), International Society for Bayesian Analysis (ISBA), Institute of Mathematical Statistics (IMS) and Isaac Newton Institute for Mathematical Sciences (INI).