

# Konstantinos Fokianos

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## Research Interests

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Modeling and Inference for Time Series Data, Semiparametric Modeling and Statistical Inference, Financial and Biomedical Applications.

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## Education

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Ph.D. in Statistics, University of Maryland at College Park, USA, 8/96  
Dissertation Title: *Categorical Time Series: Prediction and Control.*  
Thesis Advisor: *Benjamin Kedem.*  
M. A. in Statistics, University of Maryland at College Park, USA, 12/93  
B.Sc. in Mathematics, University of Ioannina, Greece, 6/91

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## Professional & Teaching Experience

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University of Cyprus, Cyprus  
Professor, Department of Mathematics & Statistics, 1/12  
Associate Professor, Department of Mathematics & Statistics, 7/06–12/11.  
Assistant Professor, Department of Mathematics & Statistics, 8/01–6/06  
Lecturer, Department of Mathematics & Statistics, 1/99–7/01  
University of Cyprus, Cyprus  
Steering Committee, Center for Applied Neuroscience, 12/10–present  
Collaborator, Bioinformatics Research Laboratory 1/07–present  
TU Dortmund, Germany.  
Gambrinus Fellow, Department of Statistics, Spring 2014  
University of Bergen, Norway.  
Visiting Professor, Department of Mathematics, 3/2011–4/2011

University Cergy-Pontoise, France.

Visiting Professor, Laboratory of Mathematics UCP, 1/11–2/11, 5/12, 6-7/12, 1-5/13.  
Swiss Federal Institute of Technology, Switzerland.

Visiting Professor, Institute of Mathematics, 2/2009–4/2009  
Ludwig Maximilians University, Germany.

Visiting Associate Professor, Department of Statistics, Fall 2002  
Visiting Research Scientist, Department of Statistics, 9/98, 7/99, 5/02, 5-6/05  
The Ohio State University, USA.

Visiting Assistant Professor, Department of Statistics, 9/96–12/98  
National Institutes of Health, USA.

Visiting Research Scientist, NICHD, 2-3/05  
University of Maryland at College Park, USA.

Visiting Research Assistant, Institute for Systems Research, Summer 1997  
Research Assistant, Department of Mathematics, Summer 1995, Summer 1996  
Instructor, Joint Program of Survey Methodology, Summer 1995, Fall 1995  
Graduate Assistant, Statistics Laboratory, Fall 1992–Spring 1995  
Military Service, Hellenic Army. 05/03–05/04

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### Honors

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Elected member of the International Statistical Institute, 2005

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### Editorial Work

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Associate Editor for *Journal of Time Series Analysis* 2013–present

Associate Editor for *Statistics* 2012–present

Associate Editor for *Statistics & Probability Letters* 2009–present

Associate Editor for *Computational Statistics & Data Analysis* 2010–2013

Associate Editor for *Journal of Environmental Statistics* 2008–2012

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### Awards & Fellowships

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Gambrinus Fellowship, TU Dortmund, 2013–2014.

Best Student Paper Award: 7th Eastern Mediterranean Region–International Biometric Society Conference, (V. Christou, April 2013).

Conference Travel Award: *European Meeting of Statisticians*, Prague, Czech Republic, 2002.

Conference Travel Award: *Foundation of Statistical Inference: Applications in the Medical and Social Sciences, in Industry, and the Interface with Computer Science*, Jerusalem, Israel, 2000.

Conference Travel Award: *Workshop on Bias Reduction and Confidence Estimation in Complex Models*, Lillesand, Norway, 2000.

Conference Travel Award: *Second European Conference on Highly Structured Stochastic Systems*, Pavia, Italy, 1999.

Washington Statistical Society Outstanding Graduate Student, 1996.

Conference Travel Award, Graduate School, University of Maryland at College Park, 1996.

Graduate studies fellowship from Patera's Foundation, Greece, 1991,1992,1993.

Undergraduate studies fellowship from Patera's Foundation, Greece, 1988,1989,1990.

Undergraduate studies fellowship from Greek Shipping Association, Greece, 1989,1990.

Undergraduate studies fellowship from Greek Ministry of Education, Greece, 1988,1989,1990.

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### Books

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B. Kedem and K. Fokianos: "Regression Models for Time Series Analysis", *John Wiley*, Hoboken NJ, pp. 360, 2002.

This text summarizes results for the analysis of time series data following generalized linear models. In particular, it develops partial likelihood inference for binary, categorical and count time series. In addition, it includes recent work on other areas related to discrete-valued time series such as hidden Markov models, state space modeling and spatial prediction. Its focus is both on theory and applications.

### Reviews

*Journal of Time Series Analysis*, (2005), 26, pp. 784-785.

*Journal of the American Statistical Association*, (2004), 99, pp. 299.

*Technometrics*, (2003), 45, pp. 364.

*Short Book Reviews*, (2003), 23, pp. 6–7

*Mathematical Reviews*

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**Edited Volumes**

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A. Colubi, K. Fokianos, E. J. Kontoghiorghes and Gil González-Rodríguez: "Proceedings of COMPSTAT 2012: 20th International Conference on Computational Statistics" (COMPSTAT 2012), ISBN: 978-90-73592-32-2, IASC and ISI, 2012.

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**Peer Reviewed Articles**

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1. K. Fokianos, B. Kedem & D. Short: "Predicting Precipitation Level", *Journal of Geophysical Research*, 101, 26473–26477, 1996.
2. K. Fokianos, B. Kedem, J. Qin, J. Haferman & D. Short: "On Combining Instruments", *Journal of Applied Meteorology*, 37, 220–226, 1998.
3. K. Fokianos & B. Kedem: "Prediction and Classification of Non-stationary Categorical Time Series", *Journal of Multivariate Analysis*, 67, 277–296, 1998.
4. K. Fokianos & B. Kedem: "A Stochastic Approximation Algorithm for the Adaptive Control of Time Series Following Generalized Linear Models", *Journal of Time Series Analysis*, 20, 289–308, 1999.
5. K. Fokianos, A. Peng & J. Qin : "A Generalized Moments Specification Test for the Logistic Link", *The Canadian Journal of Statistics*, 27, 735–750, 1999, with an addendum in Vol. 28, page 446, 2000.
6. K. Fokianos, B. Kedem, J. Qin & D. Short: "A Semiparametric Approach to the One-way Layout", *Technometrics*, 43, 53–64 2001.
7. K. Fokianos: "Truncated Poisson Regression for Time Series of Counts", *The Scandinavian Journal of Statistics*, 28, 645–659, 2001.
8. K. Fokianos: Power Divergence Family of Tests for Categorical Time Series Models, *Annals of the Institute for Statistical Mathematics*, 54, 543–564, 2002.
9. V. De Oliveira, K. Fokianos, B. Kedem: "Bayesian Transformed Gaussian Random Field: A Review", *Japanese Journals of Applied Statistics*, 31, 175–187, 2002.
10. K. Fokianos and B. Kedem: "An S-Plus implementation of Contraction Mapping for Frequency Estimation", *Fluctuation and Noise Letters*, 3, L97–L106, 2003.
11. K. Fokianos and B. Kedem: "Regression Theory for Categorical Time Series", *Statistical Science*, 18, 357–376, 2003.
12. S. Wichert, K. Fokianos and K. Strimmer: "Identifying Periodically Expressed Transcripts in Microarray Time Series Data", *Bioinformatics*, 20, 5–20, 2004, with a corrigendum in Vol. 24, page 2274, 2008. (**R software GeneCycle**)
13. K. Fokianos and B. Kedem: "Partial Likelihood Inference for Time Series Following Generalized Linear Models", *Journal of Time Series Analysis*, 25, 173–197, 2004.

14. B. Kedem, D. Wolff and K. Fokianos: "Statistical Comparisons of Algorithms", *IEEE Transactions on Instrumentation and Measurement*, 53, 770-776, 2004.
15. K. Fokianos: "Integer Autoregressive and Moving Average Models", *Annales de l' ISUP*, 48, 43-58, 2004.
16. K. Fokianos: "Merging Information for Semiparametric Density Estimation", *Journal of Royal Statistical Society, Series B*, 66, 941-958, 2004.
17. K. Fokianos, I. Sarrou and I. Pashalidis: "A Two-sample Model for the Comparison of Radiation Doses", *Chemometrics and Intelligent Laboratory Systems*, 79, 1-9, 2005.
18. K. Fokianos, I. Kaimi: "On the Effect of Misspecifying the Density Ratio Model", *Annals of the Institute for Statistical Mathematics*, 58, 475-497, 2006.
19. K. Fokianos, I. Sarrou and I. Pashalidis: "Increased Radiation Exposure by Granite used as Natural Tiling Rock in Cypriot Houses", *Radiation Measurements*, 42, 446-448, 2007.
20. K. Fokianos and J. F. Troendle: "Inference for the Relative Treatment Effect with the Density Ratio Model", *Statistical Modeling: An International Journal*, 7, 155-173 2007.
21. K. Fokianos: "Density Ratio Model Selection", *Journal of Statistical Computation and Simulation*, 77, 805-819, 2007.
22. A. Savvides, V. Promponas and K. Fokianos: "Clustering of Biological Time Series by Cepstral Coefficients Based Distances", *Pattern Recognition*, 41, 2398-2412, 2008.
23. K. Fokianos: "Comparing two samples by penalized logistic regression", *Electronic Journal of Statistics*, 2, 564-580, 2008.
24. K. Fokianos and J. Qin: "A Note on Monte Carlo Maximization by the Density Ratio Model", *Journal of Statistical Theory and Practice*, 2, 355-367, 2008.
25. K. Fokianos and A. Savvides : "On Comparing Several Spectral Densities", *Technometrics*, 50, 317-331, 2008.
26. K. Konis and K. Fokianos: "Safe Density Ratio Modeling", *Statistics & Probability Letters*, 79, 1915-1920, 2009.
27. K. Fokianos: "Integer-Valued Time Series", focus article, *Wiley Interdisciplinary Reviews: Computational Statistics*, 1, 361-364, 2009.
28. K. Fokianos, A. Rahbek and D. Tjøstheim: "Poisson Autoregression", *Journal of the American Statistical Association*, 104, 1430-1439, 2009. (Supplemental refereed and copyrighted material available at <http://pubs.amstat.org/toc/jasa/104/488> )
29. K. Fokianos, "Spectral Estimation", advanced review article *Wiley Interdisciplinary Reviews: Computational Statistics*, 2, 165-170, 2010.
30. A. Ioannou, K. Fokianos and V. J. Promponas: "Spectral Density Ratio Based Clustering Methods for the Binary Segmentation of Protein Sequences: a Comparative Study", *Biosystems*, 100, 132-143, 2010.

31. K. Fokianos and R. Fried: "Interventions in INGARCH models", *Journal of Time Series Analysis*, 31, 210–225, 2010.
32. O. Davidov, K. Fokianos and G. Iliopoulos: "Order Restricted Semiparametric Inference for the Power Bias Model", *Biometrics*, 66, 549–557, 2010. (Supplemental refereed and copyrighted material available at <http://www.biometrics.tibs.org> )
33. K. Fokianos and D. Tjøstheim: "Loglinear Poisson Autoregression", *Journal of Multivariate Analysis*, 102, 563–578, 2011.
34. K. Fokianos: "Some Recent Progress in Count Time Series", *Statistics*, 45, 49–58, 2011.
35. P. Doukhan, K. Fokianos and D. Tjøstheim: "On Weak Dependence Conditions for Poisson Autoregressions", *Statistics and Probability Letters*, 82, 942–948, 2012. With a corrigendum in vol. 83, 1926–1927, 2013.
36. P. Doukhan, K. Fokianos and X. Li: "On Weak Dependence Conditions: The Case of Discrete Valued Processes", *Statistics and Probability Letters*, 82, 1941–1948, 2012. With a corrigendum in vol. 83, 674–675, 2013.
37. K. Fokianos and R. Fried: "Interventions for Loglinear Poisson Autoregression", *Statistical Modeling: An International Journal*, 12, 299–322, 2012.
38. K. Fokianos and V. J. Promponas: "Biological Applications of Time Series Frequency Domain Clustering", *Journal of Time Series Analysis*, 33, 744–756, 2012.
39. K. Fokianos and D. Tjøstheim: "Non Linear Poisson Autoregression", *Annals of the Institute for Statistical Mathematics*, 64, 1205–1225, 2012.
40. K. Fokianos and M. H. Neumann: "A goodness-of-fit test for Poisson count processes", *The Electronic Journal of Statistics*, 7, 793–819, 2013.
41. K. Fokianos, E. Gombay and A. Hussein: "Retrospective Change detection for Binary Time Series Models", *Journal of Statistical Planning and Inference*, 145, 102–112, 2014.
42. V. Christou and K. Fokianos: "Quasi-Likelihood Inference for Negative Binomial Time Series Models", *Journal of Time Series Analysis*, 35, 55–78, 2014.
43. R. Fried, T. Liboschik, H. Elsaied, S. Kitromilidou and K. Fokianos: "On Outliers and Interventions in Count Time Series following GLMs", *Austrian Journal of Statistics*, 43, 181–193, 2014.
44. O. Davidov, K. Fokianos and G. Iliopoulos: "Semiparametric Two-Way ANOVA With and Without Order Restrictions", *The Scandinavian Journal of Statistics*, 41, 622–638, 2014. (Supplemental refereed and copyrighted material available at <http://onlinelibrary.wiley.com>)
45. T. Moysiadis and K. Fokianos: "On Binary and Categorical Time Series Models with Feedback", *Journal of Multivariate Analysis*, 131, 209–228, 2014.
46. V. Christou and K. Fokianos: "On Count Time Series Prediction", *Journal of Statistical Computation and Simulation*, 85, 357–373, 2015.

47. R. Fried, I. Agueusop, B. Bornkamp, K. Fokianos, J. Fruth and K. Ickstadt: "Bayesian Outlier Detection in INGARCH Time Series", *Statistics & Computing*, 25, 365–374, 2015.
48. X. Pedeli, K. Fokianos and M. Pourahmadi: "Two Cholesky-log-GARCH models for multivariate volatilities", *Statistical Modeling: An International Journal*, 15, 233–255, 2015.
49. V. Christou and K. Fokianos: "Estimation and Testing Linearity for Mixed Poisson Autoregressions", *Electronic Journal of Statistics*, 9, 1357–1377, 2015.
50. T. Liboschik, P. Kerschke, K. Fokianos and R. Fried: "Modelling interventions in INGARCH processes", to appear in *International Journal of Computer Mathematics*, 2015.
51. S. Kitromilidou and K. Fokianos: "Robust Estimation Methods for a Class of Count Time Series Log-Linear Models", 2015, to appear in *Journal of Statistical Computation and Simulation*, 2015.
52. X. Pedeli, A. C. Davison and K. Fokianos: "Likelihood estimation for the INAR( $p$ ) model by saddlepoint approximation", to appear in *Journal of the American Statistical Association*, 2015.

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#### Submitted Articles

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1. T. Moysiadis and K. Fokianos: "Binary Time Series Models with Feedback", 2014, (submitted for publication).
2. T. Liboschik, P. Probst, K. Fokianos and R. Fried: "tscount: "An R Package for Analysis of Count Time Series Following Generalized Linear Models", 2015, (submitted for publication).
3. S. Kitromilidou and K. Fokianos: "Mallows' Quasi-Likelihood Estimation for Log-linear Poisson Autoregressions", (2015), (submitted for publication).
4. K. Fokianos and M. Pitsillou: "Consistent testing for pairwise dependence in time series", 2015, (submitted for publication).
5. T. Moysiadis and K. Fokianos: "On Locally Dyadic Stationary Processes", 2015, (submitted for publication).

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#### Peer Reviewed Articles in Special Volumes

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1. B. Kedem and K. Fokianos: "Regression Models for Binary Time Series", *Modelling Uncertainty: An Examination of Stochastic Theory, Methods, and Applications*, Ed. M. Dror, P. L'Ecuyer, and F. Szidarovszky, Kluwer Academic Publishers, 185–199, 2002.
2. K. Fokianos: "Box–Cox Transformation for Semiparametric Comparison of Two Samples", *Foundations of Statistical Inference*, Ed. Y. Haitovsky, H.-R. Lerche and Y. Ritov, Physica-Verlag, 131–139, 2003.
3. B. Kedem and K. Fokianos: "Semiparametric Filtering in Speech Processing", *Mathematical Foundations of Speech and Language Processing*, Ed. M. Johnson et al, IMA volume 138, Springer-Verlag, New York, 271–281, 2004.

4. K. Fokianos: "Partial likelihood for Observation Driven Models", *Student: A Celebration of Statistics: Papers in Honor of D.R. Cox*, Eds. Y.Dodge, G. Melfi, 5, 185–194, 2006.
5. K. Fokianos: "Penalized Estimation for Integer Autoregressive Models", *Statistical Modelling and Regression Structures—Festschrift in Honour of Ludwig Fahrmeir*, eds. T. Kneib & G. Tutz, Physica–Verlag, Heidelberg, 337–352, 2010.
6. K. Fokianos: "Count Time Series Models", in *Handbook of Statistics Vol 30: Time Series - Methods and Applications*, eds. T. Subba Rao, S. Subba Rao and C. R. Rao, Elsevier B.V., Amsterdam, 315–347, 2012.
7. S. Karpava, K. K. Grohmann, and K. Fokianos: "Aspect in L2 and L3 Acquisition of Greek", in *Cross-linguistic influences in multilingual language acquisition*, ed. D. Gabrys-Barker, Springer-Verlag, Berlin Heidelberg, 41–62, 2012.
8. K. Fokianos: "Statistical Analysis of Count Time Series Models", in *Handbook of Discrete-Valued Time Series*, eds. R. Davis, S. Holan, R. Lund and N. Ravishanker, Chapman & Hall, to appear, 2015.

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#### Peer Reviewed Articles in Conference Proceedings

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1. K. Fokianos: "A Time Series Models for Truncated Counts", in *Proceedings of the 14th International Workshop on Statistical Modelling*, 516–518, 1999.
2. K. Fokianos: "Goodness of Fit Tests for Categorical Time Series", in *Proceedings of the 15th International Workshop on Statistical Modelling*, 201–205, 2000.
3. K. Fokianos: "Semiparametric Comparison of Two Samples", in *Proceedings of the 19th International Workshop on Statistical Modelling*, 386–389, 2004.
4. K. Fokianos: "Categorical Time Series for Qualitative Data", in *Proceedings of the International Workshop on Performance and Risk Measurement: Operations, Logistics and Supply Chains*, 329–338, 2004.
5. K. Fokianos, A. Rahbek and D. Tjøstheim, "Ergodicity and Inference for a Count Time Series Model" *Proceedings of the 2008 International Workshop on Applied Probability*, 2008.
6. C. Constantinides, N. Aristokleous, K. Fokianos, J. Brandenburg and D. Perperidis, "Interstrain Comparisons of Murine Global Cardiac Function using MRI". *Proceedings of the International Society for Magnetic Resonance in Medicine*, Stockholm, May 2010.
7. R. Fried, I. Agueshop, B. Bornkamp, K. Fokianos and K. Ickstadt: "Detection of Outliers and Interventions, in INGARCH Time Series, *Proceedings of the Ninth Valencia International Meeting on Bayesian Statistics*, Valencia, June 2010.
8. R. Fried, H. El-Saied and K. Fokianos "Outliers and interventions in INGARCH time series", in *Proceedings of the 26th International Workshop on Statistical Modeling*, Eds. Conesa, D. et al., 234–239, 2011.

9. K. Fokianos and V. Christou: "Quasi-Likelihood Inference for Mixed Poisson Time Series", in *Proceedings of COMPSTAT 2012*, Eds. A. Colubi et al, 235–244, 2012.
10. X. Pedeli, A. C. Davison and K. Fokianos: "Saddlepoint approximation for INAR( $p$ ) processes", in *Proceedings of COMPSTAT 2012*, Eds. A. Colubi et al, 725–733, 2012.
11. X. Pedeli, K. Fokianos and M. Pourahmadi: "Cholesky decomposition for multivariate volatilities", in *Proceedings of the 28th International Workshop on Statistical Modeling*, Eds. V.M.R. Muggeo et al, 325–330, 2013.
12. R. Fried, H. Elsaied, T. Liboschik, K. Fokianos and S. Kitromilidou, "On outliers and interventions in count time series following GLM", in *Proceedings of the 10th International Conference on Computer Data Analysis and Modeling*, 50–57, 2013.
13. V. Christou and K. Fokianos: "Prediction for Count Time Series", in *Proceedings of the 15th Conference of the Applied Stochastic Models and Data Analysis (ASMDA 2013) International Society*, 219–223, 2013.
14. V. Christou and K. Fokianos: "Testing linearity for non-linear count time series", in *Proceedings of the 28th International Workshop on Statistical Modeling*, Eds. V.M.R. Muggeo et al, 539–542, 2013.

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### Reviews and Discussion Articles

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1. J. Qin and K. Fokianos: Contribution to the discussion of "A Theory of Statistical Models for Monte Carlo Integration" by A. Kong, P. McCullagh, X.-L. Meng, D. Nicolae and Z. Tan, *Journal of the Royal Statistical Society, Series B*, 65, 585–618, 2003.
2. K. Fokianos: "Maximum Likelihood Estimation for a Truncated Poisson Regression Model", *Student*, 4, 231–234, 2003.
3. K. Fokianos: Review for *Semiparametric Theory and Missing Data*, by A. A. Tsiatis, Springer, 2006, *Technometrics*, 49, 228–229, 2007.
4. K. Fokianos: Review for *Antedependence Models for Longitudinal Data* by D. L. Zimmerman and V. A. Núñez–Antón, CRC Press, 2010. *Journal of Time Series Analysis*, 31, 494, 2010.
5. K. Fokianos: Density Ratio Model, entry article for *International Encyclopedia of Statistical Sciences*, Edited by M. Lovric, Springer, 373–374, 2011.
6. K. Fokianos: Review for *Modeling Ordered Choices, A Primer* by William H. Greene and David A. Hensher, Cambridge University Press, 2010. *Journal of Time Series Analysis*, 32, 585, 2011.
7. K. Fokianos: Contribution to the discussion of "Some recent theory for autoregressive count time series" by D. Tjøstheim, *TEST*, 21, 451–454, 2012.

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**Lecture Notes**

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1. K. Fokianos and Ch. Charalambous: "An Introduction to R", (1st Version 2008, 2nd Version 2010).  
Available at <http://www2.ucy.ac.cy/~fokianos/GreekRbook/indexRbook.htm>
2. Lecture notes on S-Plus (in English).  
Available <http://www2.ucy.ac.cy/~fokianos/mas258R/welcome.html>
3. Lecture notes on Computational Statistics (in Greek).
4. Lecture notes on Mathematical Statistics (in Greek).  
Available at <http://www2.ucy.ac.cy/~fokianos/mas251/mas251welcome.htm>
5. Lecture notes on Linear Models (in Greek).  
Available at <http://www2.ucy.ac.cy/~fokianos/mas253/mas253welcome.html>

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**Grants**

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Co-Principal Investigator with J. Troendle , "The Non Parametric Behrens-Fisher Hypothesis", funded by NIH-NICHHD, USA. Amount 14000 USD, January 2005-June 2005.

Principal Investigator, "Ergodicity and Inference for Loglinear Poisson Autoregression", funded by Research Promotion Foundation, Cyprus, PROSELKISI/PROEM/0308/01. Amount 24000 Euro, December 2008- December 2009.

Co-Principal Investigator with F. Constantinidou et al., University of Cyprus, Department of Psychology, "Applied Neuroscience and Neurobehavioral Research Center (ANNRC)", Funded by FP7 EU. Infrastructure Funds for the creation of new research centers in Cyprus. Amount: 800,000 Euro , November 2010- November 2014.

Co-Principal Investigator with H. Vladimirov, University of Cyprus, Department of Public and Business Administration, "Mitigating the Impact of Estimation Errors in Portfolio Optimization", funded by University of Cyprus, Amount 63000 Euro, January 2010-January 2012.

Principal Investigator, "Regression Models for Integer Valued Time Series", funded by Research Promotion Foundation, Cyprus, TEXNOLOGIA/THEPIS/0609(BE)/02. Amount 127240 Euro, December 2010- December 2013.

Principal Investigator, "Non linear INGARCH models for Time Series of Counts", funded by Leventis Foundation, Cyprus. Amount 70000 Euro, October 2011- October 2013.

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**Seminar Presentations**

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Department of Mathematics, Aristotle University of Thessaloniki, Thessaloniki, Greece, May 2015.

Department of Statistics & Operation Research, University of Vienna, Austria, January 2015.

Department of Statistics, TU Dortmund, Germany, May 2014, June 2013, June 2007.

IEA Advanced Studies Institute, University Cergy-Pontoise, France, thematic cycle on "Non-stationary processes, in discrete and continuous time", May 2012.

Department of Mathematics, University of Oslo, Norway, April 2011.

Department of Mathematics, University of Bergen, Norway, April 2011, February 2008, May 2005.

Laboratory of Mathematics, University Cergy-Pontoise, France, February 2011.

Laboratory Jean Kuntzmann, University of Grenoble, France, January 2011.

Department of Statistics, Universidad Carlos III de Madrid, Spain, April 2010.

Department of Statistics, Texas A&M University, USA, July 2009.

Department of Mathematics, ETH Zurich, Switzerland, April 2009.

Department of Mathematics, EPFL, Switzerland, April 2009.

Weierstrass Institute for Applied Analysis and Stochastics, Berlin, Germany, February 2009.

Department of Mathematics, University Jaume I, Spain, April 2008.

Department of Mathematics, University of Athens, Greece, May 2006, September 2002.

Center for Statistics, Hasselt University, Belgium, April, 2006.

National Institutes of Health, National Institute for Child Health and Human Development, USA, March 2005.

Department of Mathematics, University of Maryland at College Park, USA, March 2005, November 2000, February 1996.

Department of Statistics, The Ohio State University, USA, February 2005, October 1996.

Department of Statistics, University of Innsbruck, Austria, January 2003.

Center for Mathematical Sciences, Munich University of Technology, Germany, December 2002.

Department of Statistics, Ludwig Maximilians University, Germany, November 2002, May 2002, September 1998.

Department of Statistics, Athens University of Economics and Business, Greece, October 2002, April 2000.

Department of Economics, University of Cyprus, Cyprus, March 2001.

Department of Statistics and Actuarial Sciences, University of Pireas, Greece, April 2000.

Department of Statistics, Hebrew University, Israel, May 1999.

Division of Biostatistics, University of Minnesota, USA, February 1998.

Department of Mathematics, U.S. Naval Academy, USA, February 1998.

Department of Mathematical Sciences, Clemson University, USA, February 1998.

Department of Statistics, University of Georgia, USA, February 1998.

Department of Statistics, University of Florida, USA, February 1997.

Department of Statistics, University of Washington, USA, May 1996.

National Institutes of Health, National Cancer Institute, USA, April 1996.

Department of Mathematics, University of Ioannina, Greece, June 1995.

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### Conference Presentations

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Workshop in recent developments in statistics for complex dependent data, Braunschweig, Germany, August 2015, **(invited)**.

Thirtieth European Meeting of Statisticians, Amsterdam, The Netherlands, July 2015, **(invited)**.

Conference on "Dependence, Limit Theorems and Applications" for the occasion of 60th birthday of P. Doukhan, Paris, France, May 2015, **(invited)**.

Statistische Woche, Hanover, Germany, September 2014, **(invited)**.

Count Data Modelling and Analysis, Besançon, France, July 2014 **(invited)**.

Second International Society of NonParametric Statistics, Conference, Cádiz, Spain, June 2014, **(invited)**.

Twenty Ninth European Meeting of Statisticians, Budapest, Hungary, July 2013.

Seventh EMR-IBS conference, Tel Aviv, Israel, May 2013.

COMPSTAT 2012, Limassol, Cyprus, 27-31 August 2012 **(invited)**.

Multifractals, Non-stationarity, and Risk: Paris, France, July 2012 **(invited)**.

Recent Advances in Time Series Analysis 2012, Protaras, Cyprus, June 2012 **(invited)**.

Time Series: Models, Breaks and Applications, Karlsruhe Institute of Technology, Germany, February 2012 **(invited)**.

Joint Statistical Meetings, Business and Statistics Section, Miami, USA, August 2011 **(invited)**.

Sixth Eastern Mediterranean Region-IBS International Conference, Crete, Greece, May 2011.

Fourth International Workshop on Computational and Financial Econometrics, London, UK, December 2010. **(invited)**

Workshop on Integer Valued Time Series, University of Kaiserslautern, Kaiserslautern, Germany, October 2010, (**invited, keynote speaker**).

Twenty Eighth European Meeting of Statisticians, Pireas, Greece, August 2010.

Twenty Third Nordic Conference on Mathematical Statistics, Voss, Norway, June 2010.

Third International Workshop on Computational and Financial Econometrics, Limassol, Cyprus, October 2009.

First Workshop on Integer-valued Time Series Modeling (WINTS09), Department of Mathematics, University of Aveiro, Aveiro, Portugal, September 2009. (**invited, keynote speaker**)

Advances in Statistics and Applied Probability: Unified Approaches, in honor of Prof. A. Kadem, University of Maryland at College Park, College Park, USA, July 2009. (**invited**)

Fifth Eastern Mediterranean Region-IBS International Conference, Istanbul, Turkey, May 2009.

2008 International Workshop on Applied Probability, Compiègne, France, July 2008.

Second International Workshop on Computational and Financial Econometrics, Neuchâtel, Switzerland, June 2008.

International Workshop on Computational and Financial Econometrics, Geneva, Switzerland, April 2007.

Twentieth Conference of the Greek Statistical Institute, Nicosia, Cyprus, April 2007.

Fourth Eastern Mediterranean Region-IBS International Conference, Eilat, Israel, January 2007.

Workshop on Statistical Inference for Small Samples, in honor of Prof. A. Kagan, University of Haifa, Haifa, Israel, December 2006. (**invited**)

Twelfth International Conference on Computing in Economics and Finance, Limassol, Cyprus, June 2006.

Third World Conference on Computational Statistics & Data Analysis, Limassol, Cyprus, October 2005.

Third Eastern Mediterranean Region-IBS International Conference, Corfu, Greece, May 2005.

International Workshop on Performance and Risk Measurement: Operations, Logistics and Supply Chains, Milan, Italy, December 2004.

Celebrating Statistics: International conference in honor of Sir David Cox on the occasion of his 80th birthday, Neuchâtel, Switzerland, July 2004.

Nineteenth International Workshop on Statistical Modeling, Florence, Italy, July 2004 (poster presentation).

International Workshop on Recent Advances in Time Series Analysis, Protaras, Cyprus, June 2004.

International Workshop on Applied Probability, Pireas, Greece, March 2004.

International Workshop on Computational Management Science, Economics, Finance and Engineering, Limassol, Cyprus, March 2003.

Stochastic Volatility and Risk Management–Temporal and Spatial Dependence, Munich, Germany, December 2002 (participation only).

Euroworkshop on Statistical Modelling: Model Building and Evaluation, Benried, Germany, November 2002 (participation only).

Twenty Fourth European Meeting of Statisticians, Prague, Czech Republic, July 2002.

Leeds Annual Statistics Workshop: Statistics of Large Data Sets, Leeds, UK, June 2002 (participation only).

Conference on Foundation of Statistical Inference: Applications in the Medical and Social Sciences, in Industry, and the Interface with Computer Science, Jerusalem, Israel, December 2000 (participation only).

Fifteenth International Workshop on Statistical Modeling, Bilbao, Spain, July 2000.

Workshop on Bias Reduction and Confidence Estimation in Complex Models , HSSS, Lillesand, Norway, June 2000.

Statistics Day, Israel Statistical Association, Jerusalem, Israel, May 2000.

Second European Conference on Highly Structured Stochastic Systems, Pavia, Italy, September 1999. (poster presentation)

Fourteenth International Workshop on Statistical Modeling, Graz, Austria, July 1999. (poster presentation)

Young Statisticians Meeting 99, Bristol, UK, March 1999.

Workshop on the Statistics of Brain Mapping, Montreal, Canada, June 1998. (participation only)

60'th Annual IMS Meeting, Park City, Utah, USA, July 1997. (poster presentation)

Third North American New Researchers Conference, Laramie, USA, July 1997.

Meeting on Modeling Longitudinal and Spatially Correlated Data, Nantucket, USA, October 1996. (poster presentation)

Joint Statistical Meetings, IMS, Chicago, USA, August 1996.

Mid-Atlantic Statistics and Probability Day, George Washington University, DC, USA, October 1995.

Fifth International Conference on Precipitation, Crete, Greece, 1995.

Eighth Conference of the Greek Statistical Institute, Delphi, Greece, June 1995.

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### Post Doctoral Researchers

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X. Pedeli, October 2011 to September 2013.

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### Ph.D. Students

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A. Savvides (graduated Spring 2008, thesis title: "Comparison and Clustering of Several Spectral Densities")

V. Christou (graduated Fall 2013, thesis title: "Statistical Theory for Mixed Poisson Time Series Models")

S. Kitromilidou (expected graduation Fall 2015, tentative thesis title: "Robust Inference for Count Time Series Models")

M. Pitsilou (expected graduation Spring 2016, tentative thesis title: "On Distance Correlation for Time Series Data")

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### M.A. Students

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A. Ioannou, supervised his project on "Spectral Density Ratio Based Clustering Methods for the Binary Segmentation of Protein Sequences", jointly with V.J. Promponas, University of Cyprus, Fall 2008.

S. Bianco: supervised his project on "Maximum Likelihood Estimation for INGARCH( $p,q$ ) models", EPFL, Switzerland, Spring 2009.

M. Ioannou: supervised her project on ""Survival Analysis with the R computing environment", University of Cyprus, Fall 2010.

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### Ph. D. Examinations

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J. Aßmus, University of Bergen, graduated March 2006.

M. Sergidis, University of Cyprus, graduated Spring 2008.

A. Petsa, University of Cyprus, graduated Spring 2009.

M. Hatzikiriakou, University of Cyprus, graduated Fall 2010.

X. Pedeli, Athens University of Economics and Business, graduated Spring 2011.

M. Kokkinos, Middlesex University, graduated Spring 2012.

X. Li, University Cergy-Pontoise, graduated Fall 2014.

B. Wang, University of New South Wales, expected graduation Spring 2015.

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### M. A. Examinations

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M. Kolossiatis, University of Cyprus, graduated Spring 2005.

D. Pilavakis, University of Cyprus, graduated Fall 2010.

M. Frangeskou, University of Cyprus, graduated Fall 2011.

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### Refereeing

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#### Journals

*Journal of Geophysical Research, The Scandinavian Journal of Statistics, Empirical Economics, The Annals of Statistics, Journal of Multivariate Analysis, The Journal of Statistical Computation and Simulation, Metrika, Journal of Environmental Management, The Annals of the Institute for Statistical Mathematics, Journal of the American Statistical Association, Computational Statistics and Data Analysis, Proceedings of the Greek Statistical Institute, Nucleic Acids Research, Student, Statistics and Probability Letters, Journal of the Royal Statistical Society B, FEBS Letters, Bernoulli, Biometrics, Journal of Statistical Planning and Inference, Bioinformatics, BMC Bioinformatics, The Canadian Journal of Statistics, Journal of Statistical Theory and Practice, Journal of Time Series Analysis, Journal of Nonparametric Statistics, Test, Biometrika, Statistical Methodology, Statistica Sinica, Statistics & Computing, Quantitative Finance, Stochastic Processes and their Applications, International Encyclopedia of Statistical Sciences, Structural Equation Modelling: A Multidisciplinary Journal, Advances in Statistical Analysis, IEEE on Signal Processing, Annals of Applied Statistics, Stochastic Modeling, Journal of Theoretical Population Biology, Econometric Theory, Journal of Applied Statistics, Applied Stochastic Models in Business and Industry, Statistical Modelling: An International Journal, The Electronic Journal of Statistics, Journal of the Royal Statistical Society A.*

#### Books

*John Wiley, Chapman & Hall/CRC.*

#### Grants

Reviewer for Greek State Scholarship Foundation.

Reviewer for proposals submitted to Basic Research Funding Program, by Athens University of Economics and Business.

Reviewer for Marie Curie Research Training Networks (RTN) proposals within the FP6, European Commission.

Reviewer for National Security Agency proposals administered through the American Mathematical Society.

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## Organization of Scientific Meetings

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CMStatistics 2015, Organized an invited session on "Topics of Distance Correlation ", London, 12–14 December 2015.

Applications of Statistics, International Year of Statistics Workshop, University of Cyprus, Nicosia, 2 October 2013,

29th European Meeting of Statisticians (EMS), Budapest, Hungary, 20–25 July 2013. Organized a stream of talks on "Current Topics in Time Series".

Seventh EMR-IBS conference, Tel Aviv, Israel, May 2013, Scientific Committee.

Final conference of the thematic program "Non-stationarity in Statistics and Risk Management", CIRM, France, 21-25 January 2013, Program and Organizing Committee.

COMPSTAT 2012, Limassol, Cyprus, 27-31 August 2012, Local Organizing Committee and ERS IASC Young Researchers Award Committee.

International Workshop on Recent Advances in Time Series Analysis, Protaras, Cyprus 09-12 June 2012. Program and Organizing Committee.

Second International Workshop on Integer Valued Time Series, Protaras, Cyprus, 19-21 June 2011. Program and Organizing Committee.

Sixth EMR-IBS conference, Hersonissos, Greece, 8-13 May 2011, Scientific Committee.

Third International Workshop of the ERCIM Working Group on Computing & Statistics, Track chair with R. Fried. Organized four sessions on "Time Series Modeling and Computation", London, 10–12 December 2010.

Second International Workshop of the ERCIM Working Group on Computing & Statistics, Track chair with R. Fried. Organized four sessions on "Time Series Modeling and Computation", Limassol, 29–31 October 2009.

Third International Workshop on Computational and Financial Econometrics, Limassol, 29–31 October 2009. Program Committee.

Second International Workshop on Computational and Financial Econometrics, Neuchâtel, 19-21 June 2008. Program Committee.

International Workshop on Recent Advances in Time Series Analysis, Protaras, Cyprus 08-11 June 2008. Program and Organizing Committee.

International Workshop on Computational and Financial Econometrics, Geneva, April 2007. Program Committee.

Twentieth Conference of the Greek Statistical Institute, Nicosia, April 2007, Organizing Committee.

Yearly seminar series in Probability and Statistics featuring distinguished scientists (jointly with colleagues at Department of Mathematics & Statistics, University of Cyprus)

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**Academic Service**

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External reviewer for faculty appointments and promotion.

Information Technology Committee for the Department of Mathematics and Statistics, University of Cyprus, 1999, 2001–2002.

Senate Committee on Evaluation and Purchase of Personal Computers, University of Cyprus, 1999.

Committee on Graduate Program on Financial Mathematics, University of Cyprus.

Undergraduate Program Committee, Department of Mathematics and Statistics, University of Cyprus, 2000, 2003–2004, Fall 2007.

Graduate Program Committee, Department of Mathematics and Statistics, University of Cyprus, Fall 2008–Fall 2011, 2015.

Seminar Coordinator, Department of Mathematics and Statistics, University of Cyprus, 2000–2002, 2005–2006.

Publications Committee, Department of Mathematics and Statistics, University of Cyprus, 2009–2011.

Finance Committee, Department of Mathematics and Statistics, University of Cyprus, 2009–2010, 2013–2015.

Member of the Committee for joint graduate program with the Department of Education, 2009–2011 2013–2015.

Visiting Faculty Hiring Committee, Department of Mathematics and Statistics, University of Cyprus, 2003–2004.

Developed and proposed FTE algorithm for the University of Cyprus, 2006–2008.

University and Society Senate Committee, University of Cyprus, 2007–2008.

Joint committee of the University of Cyprus and the Ministry of Education, Republic of Cyprus, for the pre-service program for secondary school teachers, 2007–2013.

Member of the Committee for joint undergraduate program with the Department of Economics, since 2011.

Member of the Council of the School of Pure and Applied Sciences, 2013–2015.

Academic Disciplinary Committee, University of Cyprus, 2013–2015.

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**Other Professional Service**

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Taught introductory probability classes on behalf of the Cypriot Mathematical Society for high school students, Summer 1999, 2001, 2002, 2010.

Taught introductory calculus classes for the pre-service program for secondary school teachers, Fall 2007, Fall 2008.

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**Professional Society Membership**

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ASA, IMS, ISI, IBS.

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**Teaching Experience**

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**The Ohio State University**

Service class on Probability for Business majors.

Service class on Statistics for all majors.

Probability.

Mathematical Statistics.

Special Seminar on Statistics for fMRI data.

**University of Cyprus**

Service class on Probability for Business majors.

Service class on Statistics for Business majors.

Service class on Statistics for Engineering majors.

Computational Statistics (graduate and undergraduate)

Probability

Mathematical Statistics.

Linear Models.

Linear Models (graduate)

Time Series Analysis (graduate and undergraduate)

Discrete Data Analysis (graduate).

Quantitative Risk Management (graduate)

## **Elsewhere**

Introduction to S-Plus, at Ludwig Maximilians University (Fall 2002).

Models for Integer-Valued Time Series, at EPFL, (Spring 2009).

Models for Integer-Valued Time Series, at University of Dortmund, (Spring 2009).

GARCH modeling and inference, at University of Dortmund, (Spring 2014).