Angelos Alexopoulos

PERSONAL INFORMATION	**Nationality**: Greek **Address**: Athens University of Economics and Business, Derigni Wing, 4th floor, Patision 74-76, Athens, Greece **Tel:** +30 210 8203552 **E-mail:** angelos@aueb.gr; aggelisalexopoulos@gmail.com
CURRENT POSITION	Assistant Professor in Econometrics, *Athens University of Economics and Business*
APPOINTMENTS	Dec. 2020 - Feb. 2023: Research Associate, University of Cambridge, UK. Mar. 2020 - Nov. 2020: Research Associate, University of Exeter, UK. Feb. 2019 - Feb. 2020: Research Associate, University College of London, UK. Jan. 2017 - Jan. 2019: Research Associate, University of Cambridge, UK.

EDUCATION

Athens University of Economics and Business, Athens, Greece

Ph.D., Department of Statistics, March 2017
- Thesis Topic: *Bayesian modelling of high-dimensional financial data by using latent Gaussian models*
- Advisors: Prof. Petros Dellaportas and Prof. Omiros Papaspiliopoulos

MSc, Department of Statistics, Grade: 8.8/10, June 2012
- Thesis Topic: *Bayesian regression models for mortality data*
- Advisor: Prof. Petros Dellaportas

University of Patras, Patra, Greece

BSc, Department of Mathematics, Grade: 8.1/10, July 2010

RESEARCH INTERESTS

Statistical analysis of financial time series data, Bayesian estimation of econometric models, computational methods and statistical inference for high dimensional stochastic models

JOURNAL PAPERS

1. Alexopoulos, A., Dellaportas, P., and Forster, J.J. (2019). Bayesian forecasting of mortality rates by using latent Gaussian models. *Journal of the Royal Statistical Society: Series A (Statistics in Society)*. DOI: 10.1111/rssa.12422

2. Alexopoulos, A. and Bottolo, L. (2021). Bayesian variable selection for Gaussian copula regression models. *Journal of Computational and Graphical Statistics* DOI: 10.1080/10618600.2020.1840997

3. Alexopoulos, A., Dellaportas, P., and Papaspiliopoulos, O. (2022). Bayesian prediction of jumps in large panels of financial time series. *Bayesian Analysis.* DOI: 10.1214/21-BA1268

4. Alexopoulos, A., Dellaportas, P., and Titsias K. M. (2023). Variance reduction for Metropolis-Hastings samplers. *Statistics and Computing* DOI: 10.1007/s11222-022-10183-2

SUBMITTED PAPERS

1. Alexopoulos, A., Dellaportas, P., Gyoshev, S., Kotsogiannis, C., Olhede C. S., Pavkov T. Detecting Anomalies in Heterogeneous Population–Scale VAT Networks.

2. Samartsidis, P., Seaman SR, Harrison A., Alexopoulos A., Hughes JG, Rawlison C., Anderson C., Charlett A., Oliver I., De Angelis D., Evaluating the impact of local tracing partnerships on the performance of contact tracing for COVID-19 in England.

WORKING PAPERS

1. A stochastic dynamical model for epidemic forecasting with *Birrell P. and De Angelis D.*

2. A Machine Learning Approach to Impute Annually data on Intangible Investment and Business Cycle Facts with *Varthalitis P.*

3. Sparse Bayesian copula regression: A toolkit for the analysis of multivariate responses of diverse type with *Zhao Z., Zucknick M., and Bottolo L.*

4. Dealing with tax fraud by using advanced data analytics, with *Kotsogiannis C.*

5. Real-Time Modelling of the CoVID-19 Pandemic in England: from the Second Wave to the Roadmap, with *Birrell P., Blake J., van Leeuwen E., Pouwels B., Ghosh S., Starr C., Walker B., House I., Gay D., Finnie T., Gent N., Charlett A., De Angelis D.*

AWARDS

SPI-M-O Award — Government office for Science, UK
- Modelling advice in the government's response to the COVID-19 pandemic, UK October 2022

Travel Award — Scientific Committee of ISBA 2016
- Junior travel support for the ISBA 2016 World Meeting, Sardinia, Italy June 2016

INVITED TALKS

- Non-linear Econometrics and Endogeneity,
  Athens University of Economics and Business, December 2022
- The Role of Uncertainty in Mathematical Modelling of Pandemics,
  Isaac Newton Institute, Cambridge. February 2022
- Series of statistical seminars,
  Athens University of Economics and Business. December 2021
- The Bayes4health Workshop,
  University of Cambridge, UK. September 2021
- AUEB Sports Analytics Workshop,
  Athens University of Economics and Business May 2021
- Workshop on Machine Learning and Econometrics,
  Institute for Fiscal Studies, cemmap, UK. June 2018
- 8th Annual Conference of the Tax Administration Research Centre,
  University of Exeter, UK. December 2020

PRESENTATIONS

- RCEA Conference on Recent Developments in Economics, Econometrics and Finance,
  Remote Conference, February 2022
- Greek stochastics κ', Greece, poster presentation. December 2018
- BAYES COMP 2018, Spain, poster presentation. March 2018
- Big Data in Medicine: Tools, Transformation and Translation, UK,
  poster presentation. July 2017
- Greek stochastics ι', Greece, poster presentation. July 2017
- Greek stochastics θ', Greece, poster presentation. July 2016

• ISBA 2016 World Meeting, Italy, poster presentation.	June 2016
• Greek stochastics η', Greece, oral presentation.	July 2015
• 30th European Meeting of Statistician, Holland, oral presentation.	July 2015
• $3rd$ Meeting on Statistics, Greece, oral presentation.	June 2015
• 9th BISP workshop, Turkey, oral presentation.	June 2015
• Greek stochastics ζ', Greece, poster presentation.	December 2014
• Greek stochastics ϵ', Greece, poster presentation.	July 2013
• Greek stochastics δ', Greece, poster presentation.	August 2012

TEACHING EXPERIENCE

Supervision of undergraduate students   2018
- Markov chains
  Instructor: Prof. G.R. Grimmett
- Probability IA
  Instructor: Dr. Perla Sousi
  Department of Pure Mathematics and Mathematical Statistics,
  University of Cambridge

Teaching Assistant   2016
- Introduction to programming with R
  Instructor: Prof. Ioannis Ntzoufras
- Statistical methods in industry
  Instructor: Dr. Harry Pavlopoulos
  Department of Statistics,
  Athens University of Economics and Business

Teaching Assistant   2013
  Introduction to Stochastic Processes
  Instructor: Prof. Michael Zazanis
  Department of Statistics,
  Athens University of Economics and Business

SOFTWARE

Languages: C/C++, MATLAB, Python. Statistical Packages: R.

OTHER ACADEMIC ACTIVITIES

- I have been a referee for the following journals and conferences: *Neural Information Processing Systems (NIPS), International Conference on Learning Representations (ICLR), Journal of the Royal Statistical Society (Series C), Bioinformatics, Statistical Methods in Medical Research, Hacienda Pública Española/Review of Public Economics*

- I am co-organizer of the workshop on *Detecting Anomalies (and fraud) in Networks* 24th of June 2020, Tax Administration Research Center, University of Exeter