

George Athanasopoulos

Curriculum Vitae

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E-mail: George.Athanasopoulos@buseco.monash.edu.au
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DOB: 18 December 1973
Family: Married (Evangelia) with two children (Theodoros
and Hristina)
Citizenship Dual - Australian and Greek (EU member) Citizen

Educational Qualifications

- 2007 Ph.D. Monash University, Clayton, Australia.
2002 MCom(Hons) Monash University, Clayton, Australia.
Completed Course Work, upgraded to Ph.D.
2000 BCom(Hons) Monash University, Clayton, Australia.

Refereed publications

1. Athanasopoulos, G., R. A. Ahmed, and R. J. Hyndman (2009). Hierarchical forecasts for Australian domestic tourism. *International Journal of Forecasting* **25**(1), 146–166.
2. Athanasopoulos, G. and R. J. Hyndman (2008). Modelling and forecasting Australian domestic tourism. *Tourism Management* **29**(1), 19–31. Lead Article.
3. Athanasopoulos, G. and F. Vahid (2008). A complete VARMA modelling methodology based on Scalar Components. *Journal of Time Series Analysis* **29**(3), 533–554.
4. Athanasopoulos, G. and F. Vahid (2008). VARMA versus VAR for macroeconomic forecasting. *Journal of Business and Economic Statistics* **26**(2), 237–252.
5. Anderson, H. M., G. Athanasopoulos, and F. Vahid (2007). Nonlinear autoregressive leading indicator models of output in G-7 countries. *Journal of Applied Econometrics* **22**(1), 63–87.
6. Athanasopoulos, G. and F. Vahid (2003). Statistical inference on changes in income inequality in Australia. *Economic Record* **79**(247), 412–424.

Submitted papers

1. Athanasopoulos, G., T. de C. Guillén, J. V. Issler, and F. Vahid (2009). *Model selection, estimation and forecasting in VAR models with short-run and long-run restrictions*. Working paper 02/09. Department of Econometrics and Business Statistics, Monash University. Submitted to the *Journal of Econometrics*.
2. Athanasopoulos, G., R. J. Hyndman, H. Song, and D. C. Wu (2008). *The Tourism Forecasting Competition*. Working paper 10/08. Department of Econometrics and Business Statistics, Monash University. Has received a revise & resubmit from the *International Journal of Forecasting*.
3. Kim, J. H., H. Song, K. Wong, G. Athanasopoulos, and S. Liu (2008). *Beyond point forecasting: evaluation of alternative prediction intervals for tourist arrivals*. Working paper 11/08. Department of Econometrics and Business Statistics, Monash University. Has received a revise & resubmit from the *International Journal of Forecasting*.
4. Athanasopoulos, G., D. S. Poskitt, and F. Vahid (2007). *Two canonical VARMA forms: Scalar component models vis-à-vis the Echelon form*. Working paper 10/07. Department of Econometrics and Business Statistics, Monash University. Resubmitted to *Econometric Reviews*.
5. Hyndman, R. J., R. A. Ahmed, and G. Athanasopoulos (2007). *Optimal combination forecasts for hierarchical time series*. Working paper 09/07. Department of Econometrics and Business Statistics,

Monash University. Has received a revise & resubmit from the *Journal of Computational Statistics and Data Analysis*.

Current Projects

1. Athanasopoulos, G., D. S. Poskitt, and F. Vahid (2009). *Dynamic Stochastic General Equilibrium Models and Vector ARMA Modelling*. Working Paper. To be submitted to *Econometrica*.
2. Deng, G. and G. Athanasopoulos (2009). *Modelling Australian domestic and international inbound travel: A spatial-temporal approach*. Working Paper. To be submitted to *Journal of Applied Econometrics*.
3. Raghavan, M., G. Athanasopoulos, and P. Silvapulle (2009). *Measuring the effects of Malaysian monetary policy: VARMA v VAR*. Working Paper. To be submitted to *Oxford Bulletin of Economics & Statistics*.
4. de Silva, A. and G. Athanasopoulos (2009). *Forecasting tourist arrivals to Australia and New Zealand*. Working Paper. To be submitted to *Tourism Management*.

Post-graduate supervision

Mr Shen Liu	PhD: Essays on forecasting methods. Joint supervisor 50% with Dr Ann Maharaj. Expected completion date: February 2011.
Ms Mala Raghavan	PhD: Modelling Malaysian Monetary Policy Using the Structural Vector Autoregressive (SVAR) and Structural Vector Autoregressive Moving Average (SVARMA) Methodologies. Joint supervisor 50% Professor Param Silvapulle. Expected completion date: September 2009.
Mr Roman A. Ahmed	PhD: Hierarchical forecasting. Associate supervisor 25% with Professor Rob J. Hyndman. Completed in 2009.

Invited Seminars

2009	<i>The tourism forecasting competition</i> . School of Economics, Finance and Marketing, RMIT University, Melbourne, Australia.
2008	<i>VARMAX models for macroeconomic modelling and forecasting: a review and a look to the future</i> . Department of Economic Science, University of Peloponnese, Tripoli, Greece.
2008	<i>VARMA models for macroeconomic modelling and forecasting</i> . Department of Economics, Athens University of Economics and Business, Athens, Greece.
2008	<i>Modelling and forecasting Australian domestic tourism</i> . School of Hotel and Tourism Management, The Hong Kong Polytechnic University, Kowloon, Hong Kong.
2007	<i>On the identification and estimation of VARMA models</i> . Department of Econometrics and Business Statistics, Monash University, Clayton, Australia.
2006	<i>Forecasting Australian domestic tourism</i> . Tourism Research Unit, Monash University,

Berwick, Australia.

- 2006 *Forecasting domestic tourism: a methodological improvement*. Tourism Forecasting Committee Technical Committee, Tourism Australia, Sydney, Australia.

Conferences

- 2009 ISF, Kowloon, June 21-24, Hong Kong.
CAUTHE, February 10-13, Fremantle, Australia.
- 2008 ISF, June 22-25, Nice, France.
CAUTHE, February 11-14, Gold Coast, Australia.
- 2007 ISF, June 24-27, New York, USA.
CAUTHE, February 11 - 14, Manly Pacific, Sydney, Australia.
- 2006 ESAM, July 4-7, Northern Territory, Australia.
ISF, June 11-14, Santander, Spain.
CAUTHE, February 6- 9, Melbourne, Australia.
- 2004 ESEM, August 20 - 24, Madrid, Spain.
ESAM, July 7-9, Melbourne, Australia.
ISF, July 4-7, Sydney, Australia.
- 2002 ESAM, July 7-10, Brisbane, Australia.
- 2001 ESAM, July 6-8, Auckland, New Zealand.

Grants received

External

- 2009 Athanasopoulos, G., D.S. Poskitt, F. Vahid, T.C. Kam, "Vector ARMA Models and Macroeconomic Modelling: Some New Methodology and Algorithms", ARC discovery projects funding for period 2009-2012.
Initiator and first named Chief Investigator. Awarded an ARC Australian Postdoctoral Fellowship.
Total funding: A\$387,943.
- 2009 Athanasopoulos, G., and R.J. Hyndman, "Tourism Forecasting", funded jointly by Tourism Australia and the Sustainable Tourism Cooperative Research Centre.
Funding was covered 75% of a Level B Research Fellow for the period Jan 2009 - Jul 2010.
Total funding approximately: A\$100,000.

Internal

- 2009 Faculty Research Grant A\$20,000
- 2008 ARC Discovery Support Grant A\$4,000

Achievements/Awards

- 2009 Awarded the 2009 Dean's Award for Excellence in Research by an Early Career Researcher, Faculty of Business and Economics.
- 2008 Awarded the 2007 Mollie Holman Doctoral Medal for the most outstanding thesis in

- the Faculty of Business and Economics.
- 2007 Awarded Dean's Commendation for Excellence in Publication accompanied by Faculty Research Excellence Grant A\$10,000.
- 2003 Awarded Faculty of Business and Economics scholarship.
- 2001 Awarded Department of Econometrics and Business Statistics Scholarship.

Refereeing responsibilities

- Journal of Time Series Analysis
- International Journal of Forecasting
- Tourism Management
- Journal of Hospitality and Tourism Research
- Journal of Chinese Economics and Business Studies
- International Journal of Tourism Research

Examiner responsibilities

- Examiner for the University of New South Wales
Masters Thesis by James Engel
Supervisor: Professor A.R. Pagan

Employment

- Dec 2008 – present Senior Lecturer (Level C)
Department of Econometrics and Business Statistics, Monash University,
Caulfield, Australia.
- Nov 2005 – Nov 2008 Research Fellow (Level B, Step 4)
Department of Econometrics and Business Statistics, Monash University,
Clayton, Australia.
- Jul 2000 – Oct 2005 Assistant Lecturer (Level A, Step 3)
Department of Econometrics and Business Statistics, Monash University,
Clayton, Australia.
- Jul 2000 – Jun 2001 Research Assistant to Professor Farshid Vahid.
Department of Econometrics and Business Statistics, Monash University,
Clayton, Australia.

Other Skills and Attributes

- Language Skills Proficient with both oral and written Modern Greek.

Extra-curricular activities

- Mar 1997 – present Member of "Anadromiki Compania".

Band specialising in Greek Blues (Rembetika) and Greek Folk-Music (Demotika). Playing string instruments: bouzouki, guitar, laouto (Cretan and mainland lute), baglama and back-up vocalist.

Participating in various multicultural and music festivals including:

- National Folk Festival (Canberra)
- Queensland Performing Arts Centre (Brisbane)
- Antipodes Festival (Lonsdale Street Melbourne)

- Brunswick Music Festival (Sydney Road Melbourne)
- Greek Film Festival (Como Centre Melbourne)
- See band webpage: www.anadromiki.com

Referees

Professor Farshid Vahid

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Professor Rob J. Hyndman

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Professor Brett Inder

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