Charisios Grivas

Contact Details

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Citizenship	British, Greek

Research Interests

High Dimensional Statistics, Macroeconometrics, Financial Econometrics, Resampling Techniques, Climate Econometrics

Current Work Experience and Affiliations

01/2026 –
- **Research Fellow**
- Advance Macro Research, UK
- *Service*: Macroeconomic Research and Consultancy

08/2023 –
- **Assistant Professor in Mathematical Economics**
- Department of Mathematical Sciences at Aalborg University, DK
- *Courses*: Time-Series Analysis (Bsc), Resampling Techniques (PhD)
- *Supervision*: Differential Equations (Bsc), Difference Equations (Bsc), Statistics (Bsc), Masters theses (Msc)

Education

10/2018 – 08/2023 **Birkbeck College, University of London, UK** (Ph.D. in Economics)
- Thesis: Essays On Diagnostic Testing In Time Series Models
- Supervisor: Professor Zacharias Psaradakis

09/2017 – 09/2018 **Birkbeck College, University of London, UK** (M.Res. in Economics)
- Intercollegiate student at UCL and City University

09/2015 – 11/2016 **Birkbeck College, University of London, UK** (M.Sc. in Economics)

10/2008 – 05/2013 **University of Ioannina, Greece** (B.Sc. in Economics)

Publications - Journal Articles

1. Automated Bandwidth Selection for Inference in Linear Models with Time-Varying Coefficients, with Z. Psaradakis, ***Journal of Time Series Analysis*** (2025)
2. Robust estimation of carbon dioxide airborne fraction under measurement errors, with J. Eduardo Vera Valdés, ***Environmental Research Communications*** (2025)
3. An Automatic Portmanteau Test For Nonlinear Dependence, ***Econometrics and Statistics*** (2023)

Working Papers

1. Testing for Time-Varying Exogeneity: A Bootstrap Approach, ***in progress***

2. Bootstrap-Assisted Tests for Skewness, Kurtosis, and Normality Under Unspecified Short or Long Memory, with Z. Psaradakis and M. Vàvra, ***R&R, Journal of Business & Economic Statistics***

3. Nonlinear Boosting with Multiple Testing for High-Dimensional Generalised Linear Models, with G. Kapetanios, Z. Psaradakis, V. Sarafidis, M. Vàvra and A. Ventouri, ***submitted to Review of Economic Studies***

4. High-Dimensional Variable Selection for Electricity Spot Price Forecasting: A Comparison Study, with M. Mandrup and O. Sauri, ***in preparation***

5. SKN Package: A Matlab and R package for Bootstrap-Assisted Tests for Skewness, Kurtosis, and Normality Under Unspecified Short or Long Memory, with Z. Psaradakis and M. Vàvra, ***in preparation for submission to Journal of Statistical Software***

6. BMT Package: An R package for Implementing the Boosting Multiple Testing Variable Selection Method for Time-Series Models, with G. Kapetanios, V. Sarafidis, and M. Vàvra, ***in preparation for submission to Journal of Statistical Software***

7. Projection-Based Tests for Multivariate Central Symmetry of Dependent Data, with Z. Psaradakis and M. Vàvra

8. Density Forecasts of Energy Prices using Option-Implied and ARCH-type models, with F. Benvenuti, B. J. Christensen and E. Høg

9. Model Selection in Markov Switching Models, with Z. Psaradakis and M. Vàvra

Grants

05/2025 **Danish Data Science Academy (DDSA)** Large Events Grant on "*Resampling Techniques in Data Science*", DKK 70,000 (approx. USD 10,600)

Other Qualifications

12/2025 University Pedagogical Programme at Aalborg University

Conferences and Presentations

- 32^{nd} International Conference Computing in Economics and Finance (2026)
- International Conference on Applied Theory, Macro and Empirical Finance AMEF (2026)
- Computational and Financial Econometrics Conference Invited Session (2025)
- Aarhus University Invited Seminar (2025)
- RCEA Conference (2025)
- Universidad Complutense de Madrid Invited Seminar (2024)
- AWE VI Long Memory Symposium (2024)
- Computational and Financial Econometrics Conference (2023)
- EEA-ESEM Milano (2022)
- 50^{th} Anniversary of Birkbeck Economics Department-PHD Alumni Conference (2022)
- 4^{th} QMUL Workshop for PhD & Post-doctoral Students (2022)
- RCEA Conference (2022)
- City, University of London Invited Seminar (2022)
- Computational and Financial Econometrics Conference (2021)
- Solbridge International School of Business Invited Seminar (2021)

Referee Experience

Journal of Probability and Statistics, Econometrics and Statistics, Journal of Time Series Analysis, International Journal of Finance and Economics, Journal of Forecasting

Professional skills

Language
- Greek
- English
- Spanish

Computer
- MS Office and LaTeX
- Julia, Matlab, R, EViews, Gretl, Python, Stata, SQL