

# CURRICULUM VITAE 2016

## SIMOS G. MEINTANIS

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### Higher Education

- BSc (1983): Athens University of Economics & Business
- 1983-1984 Undergraduate Studies: Department of Mathematics, Concordia University, Canada
- 1985-86 MSc Studies, Department of Mathematics, Concordia University, Canada
- MSc (1986): Department of Mathematics, Concordia University, Canada  
“The Poisson approximation to the sum of Bernoulli trials”
- PhD (1991): Division of Applied Mathematics & Mechanics, School of Engineering, University of Patras, Greece  
“Statistical inference procedures based on the polar coordinates of the empirical characteristic function”.

### Academic Appointments

- *1992-1995*, New York College in Athens
- *1995-2003*, University of Patras, School of Engineering  
Department of Engineering Sciences  
Division of Applied Mathematics & Mechanics  
Lecturer, Assistant Professor
- *2003-* National & Kapodistrian University of Athens  
Department of Economics  
Division of Statistics & Econometrics  
Tenured, Associate and Full Professor
- *2012-* Northwest University, South Africa  
Department of Statistics  
Visiting Extraordinary Professor of Statistics

## Professional Activities

### ***A. Membership to Societies***

- *Greek Statistical Institute (GSI)*  
**Member** of the *Executive Committee of the GSI*, 2004-2007
- *International Association for Statistical Computing (IASC)*  
**Member** of the European *Committee of the IASC* 2012-2016
- *Bernoulli Society for Mathematical Statistics and Probability (BS)*  
**Member** of the *European Regional Committee of the BS*, 2008-2012
- *International Society for Non-Parametric Statistics (ISNPS)*  
**Member** of the Charting *Committee of the ISNPS*, 2010-2015
- *European Research Consortium for Informatics and Mathematics (ERCIM)*  
**Member and co-chair** of the ERCIM working group on “Goodness-of-Fit and Change-Point problems”.
- **Member** of the *South African Statistical Association*

### ***B. Service in Scientific Journals***

- **Reviewing** (indicative list of journals)  
*Computational Statistics and Data Analysis*  
*Statistics & Computing*  
*Computational Statistics*  
*Annals of the Institute of Statistical Mathematics*  
*Statistics and Probability Letters*  
*Statistical Papers*  
*Statistics*  
*Communications in Statistics*  
*Journal of Statistical Planning and Inference*  
*Journal of Non-Parametric Statistics*  
*Journal of Applied Statistics*  
*Journal of Multivariate Analysis*

*Scandinavian Journal of Statistics*  
*Metrika*  
*Test*  
*Metron*  
*SORT*  
*Hacet Journal*  
*Brazilian Journal of Probability and Statistics*  
*Journal of Statistical Computation and Simulation*  
*Journal of the American Statistical Association*

***Reviewer for “Mathematical Reviews”***  
***Reviewer for Oxford University Press***  
***Reviewer for Wiley and Sons***  
***Reviewer for Taylor and Francis***

• ***Editorial board member***

*Statistics & Probability Letters*  
*Computational Statistics & Data Analysis (2012-2016)*  
*Communications in Statistics-Theory & Methods (2009-2012)*  
*Communications in Statistics-Simulation & Computation (2009-2012)*  
*Journal of Statistical Theory and Practice*  
*South African Statistical Journal*  
*Journal of Statistics: Advances in Theory & Applications*  
*The Open Statistics & Probability Journal*  
*ISRN Probability & Statistics (2009-2013)*  
*InterStat*

## TEACHING

- **CONCORDIA UNIVERSITY (1984-1986)**  
Calculus I, Calculus for Business & Economics
- **NEW YORK COLLEGE (1992-1995)**  
Calculus, Advanced Calculus  
Probability & Statistics
- **UNIVERSITY OF PATRAS (1995-2003)**  
( $\alpha$ ) *School of Engineering*  
*Departments: Computer Engineer. & Informatics, Chemical Engineer. Civil Engineer., Architectural Engineer.*  
Mathematical Analysis, Differential Equations, Linear Algebra, Applied Mathematics, Mathematics for Engineers  
Probability, Statistics, Statistical Data Analysis  
( $\beta$ ) *School of Science*  
*Department of Mathematics: Linear Models (Graduate Course)*  
( $\gamma$ ) *School of Economics and Business*  
*Department of Economics: Mathematics for Economists*
- **UNIVERSITY OF ATHENS (Since 2003)**  
Statistics, Advanced Statistics, Econometrics  
Multivariate Statistical Methods  
Statistical Models for Economists  
Statistical Computing (PhD Course)  
Statistical & Econometric Modeling (PhD Course)
- **NORTH-WEST UNIVERSITY (2015)**  
Time Series: GARCH Models

- **MSc and PhD Committees**

Christos Papadimitriou (current): «Goodness-of-Fit Tests in Stochastic Production Frontier Models». *PhD Thesis Supervisor*, University of Athens

Marike Cockeran (current): «Bootstrap-based Hypothesis Testing». *PhD dissertation*, North-West University, South Africa. *Thesis Co-Supervisor*.

Charl Pretorius (2017): «On a new method for constructing bootstrap confidence bounds». *PhD Thesis External Examiner*, North-West University, South Africa.

Tewfik Lounis (2015): «Inference in ARCH Models: Asymptotically optimal local tests». *PhD Thesis Committee Member*, University of Lorraine, France

Mofei Jia (2014): «Heavy-tailed Phenomena and Tail Index Inference». *PhD Thesis Committee Member*, University of Trento, Italy

K. Fragiadakis (2009): «Contribution to Statistical analysis via exponentially transformed observations and applications». *PhD Thesis Supervisor*, University of Athens

E. Vasiliou (2009): «Goodness-of-fit methods for difference data with applications to Econometrics». *PhD Thesis Committee Member*, University of Athens

James S. Allison (2008): «Bootstrap-based Hypothesis Testing». *PhD Thesis External Examiner*, North-West University, South Africa.

A. Kalioras (2007): «Statistical inference in continuous statistical models with applications to reliability». *PhD Thesis Committee Member*, School of Engineering, University of Patras

P. Kordalis (2007): «The effects of derivatives on the volatility of stock indices». *MSc Thesis Supervisor*, University of Athens

E. Milona (2002): «Alternative methods of regression». *MSc Thesis Supervisor*, University of Patras, Department of Mathematics

S. Malefaki (2001): «Tests of multivariate symmetry based on the empirical characteristic function». *MSc Thesis Supervisor*, University of Patras, Department of Mathematics

## RESEARCH

- ***International Research Invitations***

I have many research collaborations around the world from North America to Russia and from Norway to South Africa. My closest ties are with KIT in Karlsruhe (Germany), with Charles University in Prague (Czech Republic), with the University of Durham (UK), with North-West University (South Africa), with the University of Seville (Spain) and with the University of Lille III (France). Over the years I have been invited to give talks and teach short courses in these and other universities (the invitation includes accommodation and travel costs). A list of these universities and invitation dates follows:

***Karlsruhe:*** University of Karlsruhe, Dept. of Mathematics-Institute of Mathematical Stochastics (2000, 2002, 2009, 2012).

***Prague:*** Charles University of Prague, Dept. of Statistics (2004, 2007a, 2007b, 2008, 2012).

***Durham:*** University of Durham (UK), Dept. of Math. Sciences (2008, 2010, 2011a, 2011b, 2013)

***Potchefstroom:*** North West University, South Africa (2006, 2011, 2012, 2015).

***Lille:*** University of Lille III, Faculty of Mathematics, Economics and Social Sciences (2012, 2013).

***Seville:*** University of Seville, Department of Statistics and Operations Research (2014, 2016)

***Trondheim 2004:*** National Technical University of Trondheim, Dept. of Mathematical Sciences.

***St. Petersburg 2009:*** St. Petersburg State University .

***Cape Town 2012:*** Stellenbosch University, South Africa

***Newcastle 2013:*** Newcastle University (UK), School of Mathematics and Statistics

***Kent 2013:*** Kent University (UK), School of Mathematics and Statistics

***Nancy 2015:*** Universite de Lorraine

***Brussels 2015:*** Universite Libre de Bruxelles

***Seoul 2016:*** Seoul National University

***Marseille 2016 :*** Aix-Marseille Université

- **Publications in Refereed Scientific Journals**

My research focuses basically on what could be called statistical methodology. When I was with the University of Patras special emphasis was on models which are relevant in Engineering, while now at the University of Athens I have shifted my attention to statistical models which are relevant in Economics and Finance. Specific areas of research include, but are not limited to, goodness-of-fit, statistical estimation, change-point analysis, regression, time-series, heavy-tailed distributions, conditional heteroskedasticity, etc. A more detailed picture of my research output may be drawn from the list of publications that follows.

- J1. S.G. Meintanis and I.A. Koutrouvelis (1990). "Adaptive Estimation of the Center of Symmetry Based on the Empirical Characteristic Function", *Commun.Statist-Theory Meth.* 19(1), 381-394.
- J2. S.G. Meintanis and I.A. Koutrouvelis (1991). "Inference Procedures Based on the Polar Coordinates of the Empirical Characteristic Function", *Statistica* LI, n.2, 165-172.
- J3. S.G. Meintanis and G.S. Donatos (1996). "On Robustness and Efficiency of Certain Statistics Involving the Empirical Characteristic Function", *Statist. Meth.&Applic.* 5(1), 149-161.
- J4. S.G. Meintanis and G.S. Donatos (1997). "A Comparative Study of Some Robust Methods for Coefficient-Estimation in Linear Regression", *Comput.Statist.Dat. Anal.* 23, 525-540.
- J5. G.S. Donatos and S.G. Meintanis (1998). "Robust Estimators of AR-Models: A Comparison", *Europ. Research Stud.* 1, 27-48.
- J6. S.G. Meintanis and G.S. Donatos (1999). "Finite-Sample Performance of Alternative Estimators for Autoregressive Models in the Presence of Outliers", *Comput.Statist.Dat.Anal.* 31, 323-339.
- J7. I.A. Koutrouvelis and S.G. Meintanis (1999). "Testing for Stability Based on the Empirical Characteristic Function with Applications to Financial Data", *J.Statist.Comput.Simul.* 64, 275-300.

- J8. S.G. Meintanis and I.A. Koutrouvelis (1999). "Chi-Squared Tests of Fit for Generalized Poisson Distributions Based on the Moment Generating Function", *InterStat* May Issue, 1-19.
- J9. S.G. Meintanis (2001). "Goodness-of-Fit Tests for Cauchy Distributions Derived from the Empirical Characteristic Function", *Statistica* LXI, n.2, 279-288.
- J10. S.G. Meintanis and I.A. Koutrouvelis (2001). "Testing the Fit to Generalized Poisson Distributions Based on an Empirical Transform", *International Journal of Reliability, Quality & Safety Engineering* 8, 59-76.
- J11. I.A. Koutrouvelis and S.G. Meintanis (2002). "Estimating the Parameters of Poisson-Exponential Models", *Austral. & New Zealand J. Statist.* 44, 233-245.
- J12. N. Henze and S. G. Meintanis (2002). "Tests of Fit for Exponentiality based on the Empirical Laplace Transform", *Statistics* 36, 147-161.
- J13. N. Henze and S. G. Meintanis (2002). "Goodness-of-Fit Tests Based on a New Characterization of the Exponential Distribution", *Commun.Statist.-Theory Meth.* 31, 1479-1497.
- J14. S. G. Meintanis and G. Iliopoulos (2002). "Tests of Fit for the Rayleigh Distribution Based on the Empirical Laplace Transform". *Ann. Instit. Statist. Math.* 55, 137-151.
- J15. S. G. Meintanis and G. Iliopoulos (2003). "Characterizations of the Exponential Distribution Based on Certain Properties of its Characteristic Function". *Kybernetika* 39, 295-298.
- J16. N. Henze, B. Klar, and S. G. Meintanis (2003). "Invariant Tests for Symmetry About an Unspecified Point Based on the Empirical Characteristic Function", *J.Multivar. Anal.* 87, 275-297.
- J17. Meintanis, S.G. (2003). "Large-Sample Tests in Negative Binomial Distributions with both Parameters Unknown", *InterStat* June Issue, 13-19.
- J18. Meintanis, S.G. (2004). "A Class of Omnibus Tests for the Laplace Distribution Based on the Empirical Characteristic Function", *Commun.Statist.-Theory Meth.* 33, 925-948.
- J19. Meintanis, S.G. (2004). "Goodness-of-Fit Tests for the Logistic Distribution Based on Empirical Transforms", *Sankhya* 66, Part 2, 304-324.
- J20. S. G. Meintanis and N. Ushakov (2004). "Binned Goodness -of-fit Tests Based on the Empirical Characteristic Function", *Statist.Probab.Lett.* 69, 305-314.
- J21. Meintanis, S.G. (2005). "Consistent Tests for Symmetric Stability with Finite Mean Based on the Empirical Characteristic Function", *J.Statist.Plann.Inferen.* 128, 373-380.



- J22. N. Henze and S. G. Meintanis (2005). "Recent and Classical Tests for Exponentiality: A Partial Review with Comparisons", *Metrika* 61, 29-45.
- J23. Klar. B. and S. G. Meintanis (2005). "Tests for Normal Mixtures Based on the Empirical Characteristic Function", *Comput.Statist.Dat.Anal.* 49, 227-242.
- J24. S. G. Meintanis (2005). "Permutation Tests for Homogeneity Based on the Empirical Characteristic Function", *Journal of Nonparametric Statistics* 17, 583-592.
- J25. Koutrouvelis I.A., Canavos G.C., and Meintanis S.G. (2005). "Estimation in the three-parameter Inverse Gaussian Distribution", *Comput.Statist.Dat.Anal.* 49, 1132-1147.
- J26. Meintanis, S.G. and Bassiakos, Y.(2005). "Goodness-of-fit tests for additively closed count models with an application to the generalized Hermite distribution", *Sankhya* 67, 538-552.
- J27. S.G. Meintanis (2005). "Omnibus tests for strictly positive stable laws based on the empirical Laplace transform", *Mathematical Methods of Statistics* 14, 468-478.
- J28. Huskova, M. and Meintanis S.G. (2006). "Change point analysis based on empirical characteristic functions", *Metrika* 63, 145-168.
- J29. Meintanis, S.G. and Bassiakos, Y. (2007). "Data-transformation and test of fit for the generalized Pareto hypothesis", *Commun.Statist-Theor.Meth.*, 36, 833-849.
- J30. S.G. Meintanis (2005). "Transform methods for testing the negative Binomial hypothesis", *Statistica*, LXV, no. 3, 293-300.
- J31. Huskova, M. and Meintanis S.G. (2006). "Change point analysis based on the empirical characteristic functions of ranks", *Sequential Analysis* 25, 421-436.
- J32. Meintanis, S.G., Nikitin, Ya.Yu. and Tchirina A. (2007). "Tests for exponentiality against NBRUE alternative life distributions", *International Journal of Statistics & Management System* 2, 31-43.
- J33. Meintanis, S.G. (2006). "Efficient moment-type estimation in exponentiated laws", *Math.Meth.Statist.* 15, 444-455.
- J34. S.G. Meintanis (2007). "A new goodness-of-fit test for certain bivariate distributions applicable to traffic accidents", *Statistical Methodology* 4, 22-34.

- J35. Meintanis, S.G. and Swanepoel, J. (2007). "Bootstrap goodness-of-fit tests with estimated parameters based on empirical transforms", *Statistics & Probability Letters* 77, 1004-1013.
- J36. S.G. Meintanis (2007). "A Kolmogorov-Smirnov type test for Skew Normal distributions based on the empirical moment generating function", *J.Statist.Plann.Inferen.* 137, 2681-2688.
- J37. Meintanis, S.G. (2007). "Test of fit for the Marshall-Olkin distribution with applications", *J.Statist.Plann.Inferen.* 137, 3954-3963.
- J38. Meintanis, S.G., Nikitin, Ya.Yu. and Tchirina A. (2007). "Testing exponentiality against a class of alternatives which includes the RNBUE distributions based on the empirical Laplace transform", *Journal of Mathematical Sciences* 145, 4871-4879.
- J39. S.G. Meintanis (2007) "Test for exponentiality against Gamma and Weibull decreasing hazard rate alternatives", *Kybernetika* 43, 307-314.
- J40. Huskova, M. and Meintanis S.G. (2007). "Omnibus tests for the error distribution in the linear regression model". *Statistics* 41, 363-376.
- J41. Meintanis, S.G. and Iliopoulos, G. (2008). "Fourier methods for testing multivariate independence", *Comput.Statist.Dat.Anal.* 52, 1884-1895.
- J42. S.G. Meintanis (2008). "A new approach of goodness-of-fit testing for exponentiated laws applied to the generalized Rayleigh distribution", *Comput.Statist.Dat.Anal.*, 52, 2496-2503.
- J43. S.G. Meintanis (2008). "Moment-type estimation for positive stable laws with applications", *IAENG Inter.J.Appl.Math.*, 38, 26-29.
- J44. S.G. Meintanis (2008). "A new powerful method of assessing the fit to lognormal populations", *Commun.Statist-Theor.Meth.*, 37, 1948-1958.
- J45. Huskova, M. and Meintanis S.G. (2008). "Tests for the multivariate k-sample problem based on the empirical characteristic function". *J.Nonparametr.Statist*, 20, 263-277.
- J46. S.G. Meintanis (2008). "New inference procedures for generalized Poisson distributions". *J.Appl.Statist.*, 35, 751-762.
- J47. Meintanis, S.G. and Nikitin, Ya.Yu. (2008). "A class of count models and a new test for the Poisson distribution consistent in it", *J. Statist. Plann. Inferen.*, 138, 3722-3732.
- J48. Huskova, M. and Meintanis, S.G. (2008). "Testing procedures based on the empirical characteristic function I: Goodness-of-fit, testing for

symmetry and independence”, *Tatr. Mt. Math. Publ. (Slovak Acad. Sci. Math. Inst.)*, 39, 225-233.

- J49. Huskova, M. and Meintanis, S.G. (2008). “ Testing procedures based on the empirical characteristic function II: k-sample problem, change point problem ”, *Tatr. Mt. Math. Publ. (Slovak Acad. Sci. Math. Inst.)*, 39, 235-243.
- J50. S.G. Meintanis (2008). “Tests for generalized exponential laws based on the empirical Mellin transform”, *J. Statist. Comput. Simul.*, 78, 1077-1085.
- J51. M. Braun, Meintanis, S., and Melas, V. (2008). “Optimal design approach to GMM estimation of parameters based on empirical transforms”, *Intern. Statist. Rev.*, 76, 387-400.
- J52. S.G. Meintanis (2009). “Goodness-of-fit tests and minimum distance estimation via optimal transformation to uniformity”, *J. Statist. Plann. Inferen.*, 139, 100-108.
- J53. S.G. Meintanis (2009). “Goodness-of-fit testing by transforming to normality: Comparison between classical and characteristic function based methods”, *J. Statist. Comput. Simul.*, 79, 205-212.
- J54. S.G. Meintanis (2009). “A unified approach of testing for discrete and continuous Pareto laws”, *Statistical Papers*, 50, 569-580.
- J55. K. Fragiadakis and Meintanis, S.G. (2009). “Tests of fit for asymmetric Laplace distributions with applications”, *Journal of Statistics: Advances in Theory and Applications*, 1, 49-63.
- J56. K. Fragiadakis, D. Karlis, and S.G. Meintanis (2009). “Tests of fit for normal inverse Gaussian distributions”, *Statist. Method.*, 6, 553-564.
- J57. Meintanis, S.G. (2010). “Inference procedures for the Birnbaum-Saunders distribution and its generalizations” *CSDA*, 54, 367-373.
- J58. S.G. Meintanis and Iliopoulos, G. (2009). “The empirical moment process in testing for the generalized two-sided power distribution”, *J. Statist. Theor. & Practice*, 3, 577-586.
- J59. S.G. Meintanis (2008). “A consistent test for exponentiality based on the empirical moment process ”, *Statistica*, LXIX, 49-57.
- J60. S. G. Meintanis (2010). “Testing skew normality via the moment generating function”, *Math. Meth. Statist.*, 19, 64-72.

- J61. Huskova, M. and Meintanis S.G. (2010). "Tests for the error distribution in non-parametric possibly heteroscedastic regression models", *Test*, 19, 92-112.
- J62. Huskova, M. and Meintanis S.G. (2009). "Goodness-of-fit tests for parametric regression models based on empirical characteristic functions", *Kybernetika*, 45, 960-971.
- J63. S.G. Meintanis (2009). "Tests for exponentiality based on a continuum of moment conditions", *Kybernetika*, 45, 946-959.
- J64. S.G. Meintanis (2009). "Tests for a class of life distributions defined via the Laplace transform", *Sankhya*, 71, 122-135.
- J65. Henze, N. and Meintanis, S.G. (2010). "A characterization and a class of omnibus tests for the exponential distribution based on the empirical characteristic function", *J.Math.Scienc.*, 167, 588-595.
- J66. Meintanis. S.G., and Tsionas, E. (2010). "Testing for the generalized normal-Laplace distribution with applications", *Comput. Statist. Dat. Anal.* 54, 3174-3180.
- J67. Meintanis. S.G., and Hlavka, Z. (2010): "Goodness-of-fit test for bivariate and multivariate skew-normal distributions", *Scand. J. Statist.*, 37, 701-714.
- J68. Fragiadakis, K., and Meintanis, S.G. (2011): "Goodness-of-fit tests for multivariate Laplace distributions", *Mathematical & Computer Modelling*, 53, 769-779.
- J69. Hlavka, Z., Huskova, M. and Meintanis. S.G. (2011): "Testing independence in non-parametric regression models", *J.Multivar.Anal.*, 102, 816-827.
- J70. Klar, B., Lindner, F. and Meintanis, S.G. (2012): "Specification tests for the error distribution in GARCH models", *Comput.Statist.Dat.Anal.* 56, 3587-3598.
- J71. Huskova, M. and Meintanis. S.G. (2012): "Tests for symmetric error distribution in linear and non-parametric regression models", *Commun. Statist.-Simul. Comput.* 41, 833-851.
- J72. Meintanis. S.G. (2011): "Specification tests for the Poisson distribution with a stochastic parameter", *Open Statistics and Probability Journal* 3, 27-30.

- J73. Meintanis, S.G., and Taufer, E. (2012): "Inference procedures for stable-Pareto stochastic volatility models", *Mathematical & Computer Modelling* 55, 1199-1212.
- J74. S.G. Meintanis (2011): "Testing for normality with panel data", *J. Statist. Comput. Simul.*, 81, 1745-1752.
- J75. Meintanis, S.G. and Ngatchou-Wandji, J. (2012): "Recent tests for symmetry with multivariate and structured data: A review", *Non-Parametric Statistical Methods and Related Topics: A Festschrift in honor of Professor P.K. Bhattacharya on the occasion of his 80<sup>th</sup> birthday*, J. Jiang et al. (Eds.), 35-73, World Scientific, New Jersey.
- J76. Ebner, B., Henze, N., and Meintanis, S.G (2012): "Goodness-of-fit tests for the Gamma distribution based on the empirical Laplace transform", *Commun. Statist.-Theor.Meth.* 41, 1543-1556.
- J77. Meintanis, S.G., and Portnoy, S. (2011): "Specification tests in mixed effects models", *J. Statist. Plann. Inferen* 141, 2545-2555.
- J78. Klar, B. and Meintanis, S.G. (2012): "Specification tests for the error distribution in generalized linear models". *Comput. Statist.* 27, 251-267
- J79. Meintanis, S.G. and Einbeck, J. (2012): "Goodness-of-fit tests in semi-Linear models", *Statistics and Computing*, 22, 967-979.
- J80. Hlavka, Z., Huskova, M., Kirch, C. and Meintanis, S.G. (2012): "Monitoring changes in the error distribution of autoregressive models based on Fourier methods". *Test* 21, 605-634.
- J81. Fragiadakis, K., Karlis, D. and Meintanis, S. G. (2013): "Inference procedures for the variance gamma model and applications". *J. Statist. Comput. Simul.*, 83, 555-567.
- J82. Meintanis, S.G., Swanepoel, J., and Allison, J. (2014): "The probability weighted characteristic function and goodness-of-fit testing". *J. Statist. Plann. Inferen*, 146, 122-132.
- J83. Meintanis, S.G., Jimenez-Gamero, M.D., Alba-Fernandez, V. (2014): "A class of goodness-of-fit tests based on transformation". *Commun.Statist.-Theor.Meth.*,43, 1708-1735 .
- J84. Meintanis, S.G., and Einbeck, J. (2015): "Validation tests for semiparametric models". *J. Statist. Comput. Simul.*, 85, 131-146.
- J85. Henze, N., Hlavka, Z, and Meintanis, S.G. (2014): "Testing for spherical symmetry via the empirical characteristic function". *Statistics*, 48, 1282-1296.
- J86. Meintanis, S.G. (2014): "Diagnostic procedures for spherically symmetric distributions", in *Topics in NonParametric Statistics*, Michael G. Akritas et

al. (eds.), Springer Proceedings in Mathematics & Statistics 74, 177-184, Springer New York.

- J87. Meintanis S.G. (2013) : “Comments on: An updated review of goodness-of-fit tests for regression models”. *TEST*, 22, 432-436.
- J88. Goldmann, C., Klar, B., Meintanis, S.G. (2015): “Data transformations and goodness-of-fit tests for type-II right censored samples”. *Metrika*, 78, 59-83.
- J89. Meintanis, S.G. and Karlis, D. (2014): “Validation tests for the innovation distribution in INAR time series models”. *Computat. Statist.*, 29, 1221-1241.
- J90. Hudecova, S., Huskova, M, and Meintanis. S.G. (2015) : “Detection of changes in INAR models ”. In *Stochastic Models, Statistics and their Applications*, A. Steland et al. (eds.), Springer Proceedings in Mathematics & Statistics 122, 11-18, Springer, New York.
- J91. Hudecova, S., Huskova, M, and Meintanis. S.G. (2015) : “Tests for time series of counts based on the empirical probability generating function”. *Statistics*, 49, 316-337.
- J92. Meintanis, S.G., Allison, J., and Santana, L. (2016) : “Diagnostic tests for the distribution of random effects in multivariate mixed effects models”. *Commun.Statist.- Theor.Meth.* , 45, 201-215.
- J93. Meintanis, S.G. and Tsionas, E.G. (2015): “Approximately distribution-free diagnostic tests for regressions with survival data”. *J. Statist. Theor. Practice*, 9, 479-488.
- J94. Hlavka, Z, Huskova, M, Kirch, C., and Meintanis. S.G. (2014): “Fourier-type tests involving martingale difference processes”. *Econometric Reviews*, DOI: 10.1080/07474938.2014.977074 .
- J95. Meintanis. S.G., Ngatchou-Wandji, J. and Taufer, E. (2015): “Goodness-of-fit tests for multivariate stable distributions based on the empirical characteristic function”. *J. Multivar.Anal.*, 140, 171-192.
- J96. Meintanis, S.G., and Stupfler, G. (2015): “Transformations to symmetry based on the probability weighted characteristic function”. *Kybernetika*, 51, 571-587.
- J97. Meintanis, S.G., and Ushakov, N.G. (2016) : “A probability weighted empirical characteristic function and applications”. *Statist. Probab. Lett.*, 108, 52-61.
- J98. Meintanis. S.G. (2016): “A review of testing procedures based on the empirical characteristic function”. *South African Statistical Journal*, 50, 1-14. (Invited paper, with discussion).

- J99. Meintanis. S.G. (2016): “Rejoinder on: A review of testing procedures based on the empirical characteristic function”. *South African Statistical Journal*, 50, 37-41.
- J100. Hlavka, Z., Huskova, M., Kirch, C. and Meintanis, S.G. (2016): “ Bootstrap procedures for on-line monitoring of changes in autoregressive models”. *Commun.Statist.-Simul.Comput.*, 45, 2471-2490.
- J101. Francq, C. and Meintanis. S.G.(2016): “Characteristic-function based estimation of power GARCH models with stable-Paretian innovation distribution”. *Metrika*, 79, 389-424.
- J102. Hudecova, S., Huskova, M, and Meintanis. S.G. (2016): “Change detection in INARCH time series of counts”. In *Topics in NonParametric Statistics*, R. Cao et al. (eds.), Springer Proceedings in Mathematics & Statistics, 175, pp 47-58, Springer, New York.
- J103. Meintanis, S.G., Allison, J., and Santana, L. (2016): “Goodness-of-fit tests for semiparametric and parametric hypotheses based on the probability weighted empirical characteristic function”. *Statistical Papers*, 57, 957-976.
- J104. Francq, C., Jimenez-Gamero, M.D. and Meintanis. S.G. (2017): "Tests for conditional ellipticity in multivariate GARCH Models", *J. Econometrics*, 196, 305-319.

Accepted for publication

- J105. Dalla, V., Bassiakos, Y., and Meintanis. S.G.: “Characteristic-function based estimation of GARCH models with heavy-tailed innovations”. *Commun.Statist.-Simul.Comput.*, accepted.
- J106. Ebner, B., Klar, B. and Meintanis. S.G.: “Fourier inference for stochastic volatility models with heavy-tailed innovations”. *Statistical Papers*, accepted.
- J107. Hlavka, Z., Huskova, M. and Meintanis. S.G.: Change point detection with multivariate observations based on characteristic functions, *A Festschrift in honor of Professor Winfred Stute*, D. Ferger et al. (Eds.), accepted.
- J.108. Hudecova, S., Huskova, M, and Meintanis. S.G.: “Tests for structural changes in time series of counts”. *Scand. J. Statist.*, accepted.
- J. 109. Wornowizki, M., Fried, R., and Meintanis, S.G.: “Fourier methods for analysing piecewise constant volatilities”. *ASTA-Adv. Statist. Anal.*, accepted.

## Forthcoming

- 1) Huskova, M., Meintanis, S.G. and Allison, J.S.: “Testing the adequacy of semiparametric transformation models”. *Submitted*.
- 2) Meintanis, S.G. and Verdebout, T.: “Le Cam maximum tests for symmetry of circular data based on the characteristic function”. *Submitted*.
- 3) Einbeck, J. and Meintanis, S.G.: “Self-consistency-based tests for bivariate distributions”. *Submitted*.
- 4) Meintanis, S.G., Milosevic, B. and Obradovic, M.: “Goodness—of-fit tests in conditional duration models”. *Submitted*.
- 5) Lee, S., Meintanis, S.G., Pretorius, C.: “Fourier-type monitoring procedures for stationarity”. *Submitted*.

### • **Conferences**

During my career I have attended many international conferences, in some of which I also served as a member of the Scientific Program Committee (SPC). In several occasions I was invited to such conferences and/or asked to organize an invited session. A list of conferences attended follows.

**Patras 1991:** 4<sup>th</sup> Conference of the Greek Statistical Institute

**Athens 1994:** 2<sup>nd</sup> Hellenic European Conference on Mathematics and Informatics.

**Piraeus 1996:** International Conference in Quantitative Analysis.

**Piraeus 1997:** 10<sup>th</sup> Conference of the Greek Statistical Institute

**Neuchâtel 1997:** 3<sup>rd</sup> International Conference on Statistical Analysis based on the L1-Norm and Related Methods

**Helsinki 1999:** 52<sup>nd</sup> Session of the International Statistical Institute (ISI).

**Skiathos 2001:** 14<sup>th</sup> Conference of the Greek Statistical Institute

**Ioannina 2002:** 15<sup>o</sup> Conference of the Greek Statistical Institute

**Brno 2002:** Perspectives in Modern Statistical Inference II

**Prague 2002:** 24<sup>th</sup> European Meeting of Statisticians

**Kavala 2003:** 16<sup>th</sup> Conference of the Greek Statistical Institute

**Lefkada 2004:** 17<sup>th</sup> Conference of the Greek Statistical Institute

**Prague 2004:** 16<sup>th</sup> Symposium in Computational Statistics (CompStat 2004)

**Jurmala 2004:** XXIV International Seminar on Stability Problems for Stochastic Models

**Rhodes 2005:** 18<sup>th</sup> Conference of the Greek Statistical Institute, **Member of SPC**

**St. Petersburg 2005:** 5<sup>th</sup> International Workshop on Simulation

**Maiori 2005:** XXV International Seminar on Stability Problems for Stochastic Models

**Limassol 2005:** 3<sup>rd</sup> World Conference on Computational Statistics & Data Analysis



**Kastoria 2006:** 19<sup>th</sup> Conference of the Greek Statistical Institute, *Member of SPC*

**Slovakia 2006:** PROBASTAT 2006, 5<sup>th</sup> International Conference on Probability & Statistics

**London (UK) 2007:** The 2007 International Conference on Computational Statistics & Data Engineering, *Member of SPC*

**Hejnice 2007:** Robust and Nonparametric Statistical Inference

**Neuchâtel 2008:** 1<sup>st</sup> Workshop of the ERCIM Working Group on Computing & Statistics

*Member of SPC*

**London (UK) 2008:** The 2008 International Conference on Computational Statistics & Data Engineering, *Member of SPC*

**St. Petersburg 2009:** 6<sup>th</sup> International Workshop on Simulation, *Member of SPC*

**Limassol 2009:** 2nd International Workshop of the ERCIM Working Group on Computing & Statistics

**London (UK) 2010:** The 2010 International Conference on Computational Statistics & Data Engineering.

*Member of SPC*

**Piraeus 2010:** The 28<sup>th</sup> European Meeting of Statisticians, *Invited Paper Session Organizer*

**London 2010:** 3rd International Workshop of the ERCIM Working Group on Computing & Statistics

*Member of SPC, Invited Paper Session Organizer*

**Paris 2010:** 19<sup>th</sup> Symposium in Computational Statistics (CompStat 2010)

**London 2011:** 4<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics

*Member of SPC, Invited Paper Session Organizer*

**Karlsruhe 2012:** *Time Series: Models, Breaks and Applications. Invited Speaker*

**Chalkidiki 2012:** 1st Conference of the International Society for NonParametric Statistics

*Invited Paper Session Organizer*

**Prague 2012:** International Workshop on Recent Advances in Mathematical Statistics  
(in honour of Professor M. Huskova)

**Budapest 2013:** The 29<sup>th</sup> European Meeting of Statisticians

**London 2013:** 6<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics

*Invited Paper Sessions Organizer*

**Cadiz (Spain) 2014:** *2<sup>nd</sup> Conference of the International Society for NonParametric Statistics.*

**Grahamstown 2014:** The 56<sup>th</sup> Annual Conference of the South African Statistical Association, Rhodes University

*Keynote Speech and Workshop Presentation*

**Pisa 2014:** 7<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics, *Invited Paper Session Organizer*

**Athens 2015:** 28<sup>th</sup> Annual Conference of the Greek Statistical Institute.

*Slovakia 2015: PROBASTAT 2015, 7<sup>th</sup> International Conference on Probability & Statistics, Invited Speaker*

*Avignon 2016: 3<sup>rd</sup> Conference of the International Society for Non-Parametric Statistics. Invited Paper Session Organizer*

*Karlsruhe 2017: 3rd Workshop on Goodness-of-fit and Change-Point Problems. Member of the SPC*

### **CONFERENCE ORGANIZATION**

GOF DAYS 2015: 2<sup>nd</sup> Workshop on Goodness-of-fit and Change-Point Problems, Athens 4-6 September 2015.

#### **Head of the Scientific Program Committee and the Local**

**Organizing Committee.** Sponsored by the office of the Dean of the School of Economics and Political Science & the Bank of Greece.

The pool of participants included many scientists with major contributions on at least one of the two main themes of the workshop.

#### **• Publications In Proceedings of International Conferences**

C1. S. Meintanis & I.A. Koutrouvelis. "Goodness-of-fit tests based on the polar coordinates of the empirical characteristic function, 4<sup>th</sup> Conference of the Greek Statistical Institute, 1991, 140-148.

C2. S.G. Meintanis & G.S. Donatos. "A Characterization of the Cauchy Distribution Based on the Empirical Characteristic Function", *Proceedings of the 2<sup>nd</sup> Hellenic European Conference on Mathematics and Informatics (1994)*, Vol. 2, 963-968.

C3. G.S. Donatos & S. Meintanis. "Properties of regression estimators with leptokurtic errors", 8<sup>th</sup> Conference of the Greek Statistical Institute, 1995, 42-50.

C4. S.G. Meintanis and I.A. Koutrouvelis. "Goodness-of-Fit Tests for Compound Poisson Distributions Based on the Moment Generating Function", *Bulletin of the ISI, 52<sup>nd</sup> Session (1999)*, Vol LVIII, Contributed Papers Book 2, 291-292.

C5. S.G. Meintanis. "Testing for Multivariate Symmetry Based on the Empirical Characteristic Function", 14<sup>th</sup> Conference of the Greek Statistical Institute, 2001, 623-629.

C6. S.G. Meintanis. "Goodness-of-Fit Test for the Laplace Distribution Based on the

Empirical Characteristic Function”, 15<sup>th</sup> Conference of the Greek Statistical Institute, 2002, 752-759.

- C7. Koutrouvelis, I.A., Canavos, G.C. and Meintanis S.G. “Parameter Estimation in the Inverse Gaussian Distribution with Unknown Origin”, 15<sup>th</sup> Conference of the Greek Statistical Institute, 2002, 731-739.
- C8. Meintanis, S.G. “Testing for Normal Mixtures”, 16<sup>th</sup> Conference of the Greek Statistical Institute, 2003, 665-672.
- C9. Huskova, M. and Meintanis, S.G. “Bayesian-like procedures for detection of changes based on the empirical characteristic function”, in J. Antoch (Ed.), *Proceedings of CompStat 2004*, 16<sup>th</sup> Symposium in Computational Statistics, Physica-Verlag, 1221-1228.
- C10. Henze, N. and Meintanis, S.G. “Goodness -of-fit Tests for the Gamma distribution based on the empirical Laplace transform”, in A. Andronov et al. (Eds.), *Transactions of XXIV (2004) International Seminar on Stability Problems for Stochastic Models*, 277-285.
- C11. Meintanis, S.G. “Testing for the skew normal distribution based on the empirical moment generating function”, in A. Andronov et al. (Eds.), *Transactions of XXIV (2004) Intern. Sem. Stability Problems for Stochast. Models*, 310-316.
- C12. Konstantinides, D.G. and Meintanis, S.G. “A test of fit for the generalized Pareto distribution based on transforms”, *Proceedings of the 3<sup>rd</sup> (2004) Conference in Actuarial Science and Finance*.
- C13. Meintanis, S.G. “A Comparison of the Kolmogorov-Smirnov and a Kolmogorov-Smirnov type test for skew normal distributions”, in S.M. Ermakov et al. (Eds.), *Proceedings of the 5<sup>th</sup> (2005) Workshop on Simulation*, 471-477.
- C14. Henze, N. and Meintanis, S.G. “Asymptotic results for an omnibus test for exponentiality based on the empirical characteristic function”, in P. Bocharov et al. (Eds.), *Transactions of XXV (2005) International Seminar on Stability Problems for Stochastic Models*, 157-163.
- C15. Meintanis, S.G. “Simple Kolmogorov-Smirnov type tests in the family of skew normal distributions”, 17<sup>th</sup> Conference of the Greek Statistical Institute (2004), 535-542.
- C16. Meintanis, S.G. “Moment estimation in stable laws”, 18<sup>th</sup> Conference of the Greek Statistical Institute (2005), 495-500.
- C17. Meintanis, S.G., Nikitin Ya.Yu., and Tchirina, A.V. “Bahadur asymptotic efficiency of test for exponentiality against NBRUE alternatives”, 16<sup>th</sup> Conference of the Greek Statistical Institute (2006), 641-648.
- C18. Meintanis, S.G. “Estimation in strictly Positive stable laws”, in S.I. Ao et al. (Eds.), *Proceedings of the 2007 International Congress on Engineering Vol. II*

(Computational Statistics & Data Engineering), 933-935.

- C19. Meintanis, S.G. “Test of fit for normal variance inverse Gaussian distributions”, in S.I. Ao et al. (Eds.), *Proceedings of the 2008 International Congress on Engineering Vol. II (Computational Statistics & Data Engineering)*, 1021-1026.
- C20. Fragiadakis, K. and Meintanis, S.G. “Test of fit for asymmetric Laplace distributions with applications on financial data”, in T.E. Simos and G. Psihoyios (Eds.), *Proceedings of the 2007 International Conference on Computer Science, American Institute of Physics Conference Proceedings Vol. 1060*, 121-124.
- C21. Meintanis, S.G., and Tsionas, E. “Testing for the generalized normal-Laplace distribution”, *Book of Abstracts, ERCIM 2008: 1st International Workshop of the ERCIM Working Group on Computing & Statistics*.
- C22. Meintanis, S.G. “Specification tests for the error distribution in GARCH models”, *Book of Abstracts, ERCIM 2009: 3rd International Workshop of the ERCIM Working Group on Computing & Statistics*.
- C23. Huskova, M. and Meintanis, S.G. “Tests for symmetric error distribution in regression models”, in S.M. Ermakov et al. (Eds.), *Proceedings of the 6<sup>th</sup> (2009) Workshop on Simulation*, 731-736.
- C24. Meintanis, S.G. and Taufer, E. “Inference procedures for stable-Paretian stochastic volatility models”, in S.M. Ermakov et al. (Eds.), *Proceedings of the 6<sup>th</sup> (2009) Workshop on Simulation*, 743-748.
- C25. Huskova, M., Kirch, C., and Meintanis, S.G. “Fourier methods for sequential change-point analysis in autoregressive models”, in Y. Lechevallier and G. Saporta (Eds.), *Proceedings of CompStat 2010, 19<sup>th</sup> Symposium in Computational Statistics*, Physica-Verlag, 501-508.
- C26. Meintanis, S.G., and Einbeck, J. “Goodness-of-fit tests in semi-linear models”, *Book of Abstracts, ERCIM 2010: 3rd International Workshop of the ERCIM Working Group on Computing & Statistics*
- C27. Meintanis, S.G., Jimenez-Gamero, M.D. and Alba-Fernandez, V. “A class of goodness-of-fit tests based on transformation”, *Book of Abstracts, ERCIM 2010: 3rd International Workshop of the ERCIM Working Group on Computing & Statistics*
- C28. Fragiadakis, K, and Meintanis, S.G. “Testing for vectorial double-exponential laws”, *Book of Abstracts, EMS 2010: 28th European Meeting of Statisticians*.
- C29. Klar, B, and Meintanis, S.G. “Tests for the response distribution in generalized linear models”, *Book of Abstracts, EMS 2010: 28th European Meeting of Statisticians*.

- C30. Meintanis, S.G., and Fragiadakis, K. “Goodness-of-fit test for the multivariate skew-normal distribution”, Book of Abstracts, ERCIM 2011: 5<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics
- C31. Hlavka, Z., Huskova, M., Kirch, C. and Meintanis, S.G. “Sequential monitoring of stability in time series”, Book of Abstracts, ERCIM 2011: 5<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics
- C32. Meintanis, S.G. “The probability weighted characteristic function and goodness-of-fit testing”, Book of Abstracts, EMS 2013: 29th European Meeting of Statisticians.
- C33. Francq, C. and Meintanis, S.G. “Fourier-type estimation of the power GARCH model with stable-Paretian innovations”, in Proceedings of the 10<sup>th</sup> (2013) *International Conference on Computer Data Analysis and Applied Stochastics, Vol 1*, 42-49.
- C34. Hudecova, S., Huskova, M. and Meintanis, S.G. “Tests for time series of counts based on the probability generating function”, Book of Abstracts, ERCIM 2013: 6<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics
- C35. Ebner, B., Klar, B. and Meintanis, S.G. “Fourier inference for stochastic volatility models with heavy-tailed innovations”, Book of Abstracts, ERCIM 2013: 6<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics
- C36. Bassiakos, Y., Dalla, V., and Meintanis, S.G. “Fourier inference for GARCH models with heavy-tailed innovations”, Book of Abstracts, ERCIM 2013: 6<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics
- C37. Francq, C. and Meintanis, S.G. “Test for spherical symmetry in multivariate GARCH models”, Book of Abstracts, ERCIM 2013: 6<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics
- C38. Meintanis, S.G. and Taufer, E. “Characterizations and goodness-of-fit tests for multivariate normal and Cauchy distributions”, Book of Abstracts, ERCIM 2013: 6<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics
- C39. Hudecova, S., Huskova, M., and Meintanis, S.G. “Tests for structural changes in time series of counts”, Book of Abstracts, ISNPS 2014: 2<sup>nd</sup> Conference of the International Society of NonParametric Statistics.
- C40. Hlavka, Z., Huskova, M., Kirch, C., and Meintanis, S.G. “Change-point tests for the martingale difference hypothesis”, Book of Abstracts, ISNPS 2014: 2<sup>nd</sup> Conference of the International Society of NonParametric Statistics.
- C41. Meintanis, S.G. “Testing procedures for discrete-valued time series”, Book of Abstracts, ERCIM 2014: 7<sup>th</sup> Annual Conference of the South African Statistical Association.
- C42. Meintanis, S.G. “Inference procedures for integer-valued time series”, Book of Abstracts, ERCIM 2014: 8<sup>th</sup> International Workshop of the ERCIM

Working Group on Computing & Statistics.

- C43. Allison J., Meintanis, S.G., Santana, L. “Goodness- of-fit tests for semi- and parametric hypotheses based on the probability weighted empirical characteristic function”, Book of Abstracts, ERCIM 2014: 8<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics.
- C44. Meintanis, S.G., Ngatchou-Wandji, J. , Taufer, E. “Goodness- of-fit tests for multivariate stable distributions based on the empirical characteristic function”, Book of Abstracts, ERCIM 2014: 8<sup>th</sup> International Workshop of the ERCIM Working Group on Computing & Statistics
- C45. Meintanis, S.G., Allison, J., Santana, L. “Goodness- of-fit tests for semi- and parametric hypotheses based on the probability weighted empirical characteristic function”, Book of Abstracts, PROBASTAT 2015: 7<sup>th</sup> International Conference on Probability & Statistics.
- C46. Lee, S., Meintanis, S.G., and Pretorius, C. “Fourier criteria for monitoring strict stationarity”, Book of Abstracts, ISNPS 2016: 3<sup>rd</sup> Conference of the International Society of NonParametric Statistics.

## ADMINISTRATIVE DUTIES

- *International Association for Statistical Computing (IASC)*  
**Member** of the European *Committee of the IASC 2012-2016*
- *Bernoulli Society for Mathematical Statistics and Probability (BS)*  
**Member** of the *European Regional Committee of the BS, 2008-2012*
- *International Society for Non-Parametric Statistics (ISNPS)*  
**Member** of the Charting *Committee of the ISNPS, 2010-2015*
- *European Research Consortium for Informatics and Mathematics (ERCIM)*  
**Co-chair** of the ERCIM working group on “Goodness-of-Fit and Change-Point problems”.
- *Greek Statistical Institute (GSI)*  
**Member** of the *Executive Committee of the GSI 2004-2007*
- University of Athens, Department of Economics  
**Committee member** of the undergraduate program (2007-2008)
- University of Athens, Department of Economics  
**Committee member** of the graduate program (2008-2009)

- University of Athens  
**Coordinator** of the bilateral agreement between the University of Athens and Charles University of Prague
- University of Athens  
**Coordinator** of the bilateral agreement between the University of Athens and St. Petersburg State University
- University of Athens, Department of Economics  
**Deputy coordinator** of the bilateral agreement between the University of Athens and the Russian University of Physical Education, Sport and Tourism