# PERSONAL INFORMATION



# Prof. Simos G. Meintanis

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PERSONAL STATEMENT Professor of Statistics & Econometrics Department of Economics National and Kapodistrian University of Athens

## HIGHER EDUCATION

1983 BSc in Statistics Athens University of Economics & Business (Greece)

- 1983–1984 Undergraduate Studies in Mathematics Concordia University - Department of Mathematics (Canada)
- 1985-1986 MSc in Statistics

Concordia University - Department of Mathematics, (Canada) Master Thesis: "The Poisson approximation to the sum of Bernoulli trials"

#### 1991 PhD in Statistics

University of Patras, School of Engineering (Greece)

**PhD thesis**: "Statistical inference procedures based on the polar coordinates of the empirical characteristic function".

#### Academic Appointments • 1992-1995, New York College in Athens (A private institution)

#### Lecturer

 1996-2003, University of Patras, School of Engineering, Division of Applied Mathematics & Mechanics

Lecturer & Assistant Professor

 since 2003 National & Kapodistrian University of Athens, Department of Economics, Division of Statistics & Econometrics

Tenured, Associate and Full Professor

- since 2012, Northwest University, South Africa, Department of Statistics
   Visiting Extraordinary Professor of Statistics
- Summer 2017, University of California Santa Barbara, USA, Department of Statistics and Applied Probability

Visiting Professor

- Membership to Societies Member, Greek Statistical Institute (GSI): Member of the Executive Committee of the GSI (2004-2007)
  - Member of the International Association for Statistical Computing
  - Member, 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 and Charting Committee member 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 (SASA), member of the Multivariate Data Analysis Group of SASA.
  - Member of the American Statistical Association
  - Member of the Institute of Mathematical Statistics
  - Member of the International Statistical Institute (ISI)
  - Member, Society for Financial Econometrics (SoFiE)
  - Member, HKMetrics group of Econometrics and Statistics
  - Member of the South African Statistical Association (SASA)

# Awards-Distinctions

Elected Member of the International Statistical Institute Fellow of the South African Statistical Association International Research Excellence Award 2019, South Africa International Research Excellence Award 2021, South Africa Herbert Sichel Medal 2023, South Africa

| Service in Scientific Journals | • | Reviewing (indicative list of journals)                             |
|--------------------------------|---|---|
|                                |   | <ul> <li>Journal of Business and Economic Statistics</li> </ul>     |
|                                |   | <ul> <li>Journal of the American Statistical Association</li> </ul> |

- 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

# • Reviewer for:

- "Mathematical Reviews"
- " Oxford University Press"
- "Wiley and Sons"
- "Taylor and Francis"

# - Editorial board member

- Metrika (since 2022)
- Scandinavian Journal of Statistics (since 2020)
- South African Statistical Journal (since 2015)
- Statistics & Probability Letters (2016-2019)
- Journal of Statistical Theory and Practice (2012-2020)
- Computational Statistics & Data Analysis (2012-2016)
- Communications in Statistics-Theory & Methods (2009-2012)
- Communications in Statistics-Simulation & Computation (2009-2012)

#### Teaching - Concordia University, Canada (1984-1986)

Calculus I, Calculus for Business & Economics

New York College, Athens (1992-1995)

Calculus, Advanced Calculus, Probability & Statistics

- University of Patras (1995-2003)
  - School of Engineering, Departments of Computer Engineer & Informatics, Chemical Engineer, Civil Engineer, and Architectural Engineer.

Mathematical Analysis, Differential Equations, Linear Algebra, Applied Mathematics, Mathematics for Engineers, Probability, Statistics, Statistical Data Analysis.

School of Science, Department of Mathematics

Linear Models (Graduate Course)

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, South Africa (2015)

Time Series: GARCH Models

- University of California, Santa Barbara (2017)

**Probability & Statistics** 

# MSc and PhD Committees Leoni Snyman (current): «Goodness-of-Fit Tests with Applications in Risk Modelling». PhD Thesis Co-Supervisor, North-West University, South Africa.

- Christos Papadimitriou (current): «Goodness-of-Fit Tests in Stochastic Production Frontier Models». *PhD Thesis Supervisor*, University of Athens.
- Davide Bernardini (2022): Three essays on econometrics: Network estimators with applications and assessment of the effects of Covid-19 pandemic". *PhD Thesis Defence Committee Member,* University of Trento, Italy.
- Daniel Gaigall (2022): «On selected problems in multivariate analysis». *External* reviewer for Habilitation, University of Hannover.
- Marike Cockeran (2020): «Goodness-of-Fit Tests for Lifetime Models». *PhD Thesis Co-Supervisor*, North-West University, South Africa.
- 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.

I have also served as external referee to promotion committees in Europe, the USA, and South Africa:

| North West University , South<br>Africa       | 2017: Promotion of James Allison<br>2019: Promotion of Leonard Santana<br>2020: Promotion of J. Visagie |
|---|---|
| University of the Free State,<br>South Africa | 2021: Recruitment of Associate Professor  |
| Southern Methodist University                 | 2020: Tenure of C. Potgieter  |

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I was also referee for assessment of several research standings/ proposals with research institutions in Canada, Australia, and South Africa. (Some details are confidential).

| National Research Foundation<br>South Africa                 | Assessment of Individual Research Standing 2016 |
|--|---|
| National Research Foundation<br>South Africa                 | Assessment of Individual Research Standing 2020 |
| National Science and Engineering<br>Research Council, Canada | Assessment of Individual Research Proposal 2020 |
| International Visitor Program<br>UNSW, Australia             | Assessment of Group Research Proposal 2020      |

#### 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 (Prague, Czech Republic), with North-West University (South Africa), and with the University of Seville (Spain). 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 universities and invitation-year follows:

- *Karlsruhe*: University of Karlsruhe, Institute of Stochastics (2000, 2002, 2009, 2012, 2017).
- Prague: Charles University of Prague, Dept. of Statistics (2004, 2007a, 2007b, 2008, 2012, 2019).
- *Durham*: University of Durham (UK), Dept. of Math. Sciences (2008, 2010, 2011a, 2011b, 2013).
- *Potchefstroom*: North West University, South Africa (2006, 2011, 2012, 2014, 2015, 2018, 2022, 2023).
- *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**: National Technical University of Trondheim, Dept. of Mathematical Sciences (2004).
- St. Petersburg: St. Petersburg State University (2009).
- Cape Town: Stellenbosch University, South Africa (2012).
- Newcastle: Newcastle University (UK), School of Mathematics and Statistics (2013).
- Kent. Kent University (UK), School of Mathematics and Statistics (2013).
- Nancy: Universite de Lorraine (2015).
- Brussels: Universite Libre de Bruxelles (2015).
- Seoul: Seoul National University (2016)
- Marseille : Aix-Marseille Université (2016).
- Hong Kong: Hong Kong Baptist University (2017).
- Santa Barbara: University of California Santa Barbara (2017).
- Beijing: Beijing Normal University (2018).
- Sydney: University of New South Wales (2019)
- Saudi Arabia: King Abdullah University of Science and Technology (2022)
- Trento: University of Trento (2022)
- Vicenza: University of Padova (2022)
- Nagoya (Japan): Nanzan University (2023)

Selected Recent Publications Francq, C., Jimenez-Gamero, M.D. and Meintanis. S.G. (2017): "Tests for conditional ellipticity in multivariate GARCH Models", *J. Econometrics*, 196, 305-319.

Hlavka, Z, Huskova, M, Kirch, C., and Meintanis. S.G. (2017): "Fourier-type tests involving martingale difference processes". *Econometric Reviews*, 36, 468-492.

Chen, F., Meintanis, S.G., Zhu, LX. (2019): "On some characterizations of, and multidimensional criteria for testing homogeneity, symmetry and independence". *J.Multivar.Anal.*, *173*, 125-144.

Henze, N., Jimenez-Gamero, M.D., Meintanis, S.G. (2019): "Characterizations of multinormality and corresponding tests of fit, including for GARCH models". *Econometric Theory, 35,* 510-546.

Meintanis, S.G. and Verdebout, T. (2019): "Le Cam maxmin tests for symmetry of circular data based on the characteristic function". *Statistica Sinica 29,* 1301-1320.

Jammalamadaka, S.R., Meintanis, S.G, Verdebout, T. (2020): "On new Sobolev tests of uniformity for circular and spherical data". *Bernoulli* 26, 2226-2252.

Meintanis, S.G., Papadimitriou, C. (2022): "Goodness-of-fit tests for stochastic frontier models based on the characteristic function". *J. Product.Anal.* 57, 285-296.

Karling, M., Genton, M.G., Meintanis, S.G. (2023): "Goodness-of-fit tests for multivariate skewed distributions based on the characteristic function". *Statistics & Computing*, 33:99 https://doi.org/10.1007/s11222-023-10260-0

Lee, S., Meintanis, S.G., Pretorius, C. (2022): "Monitoring procedures for strict stationarity based on the multivariate characteristic function". *J.Multivar.Anal.* 189 (May 2022). This paper received the **Herbert Sichel Medal** of the South African Statistical Association for the best paper published in the year 2022.

 Publications in Refereed
 My research focuses basically on what could be called statistical methodology. 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, circular statistics, and functional observations. Regarding the impact of my research I report

Google-Scholar (2023): Citations 2300, h-index=27, i10-index=68

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 Poissonexponential 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 emprirical 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 threeparameter 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.Non parametr. 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 nonparametric 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-Paretian 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.** 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.

**J76.** Meintanis. S.G., and Portnoy, S. (2011): "Specification tests in mixed effects models", *J. Statist. Plann. Inferen 141*, 2545-2555.

**J77.** Klar, B. and Meintanis. S.G. (2012): "Specification tests for the error distribution in generalized linear models". *Comput. Statist.* 27, 251-267.

**J78.** Meintanis, S.G. and Einbeck, J. (2012): "Goodness-of-fit tests in semi-Linear models", *Statistics and Computing*, 22, 967-979.

**J79.** 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.

**J80.** 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.

**J81.** 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.

**J82.** 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.

**J83.** Meintanis, S.G., and Einbeck, J. (2015): "Validation tests for semiparametric models". *J. Statist.Comput.Simul.*,85, 131-146.

**J84.** Henze, N., Hlavka, Z, and Meintanis. S.G. (2014): "Testing for spherical symmetry via the empirical characteristic function". *Statistics*, 48, 1282-1296.

**J85.** Meintanis S.G. (2013) : "Comments on: An updated review of goodness-of-fit tests for regression models". *TEST*, 22, 432-436.

**J86.** Goldmann, C., Klar, B., Meintanis, S.G. (2015): "Data transformations and goodnessof-fit tests for type-II right censored samples". *Metrika*, 78, 59-83. **J87.** Meintanis, S.G. and Karlis, D. (2014): "Validation tests for the innovation distribution in INAR time series models". *Computat. Statist.*, 29, 1221-1241.

**J88.** 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.

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**J118.** Jammalamadaka, S.R., Meintanis, S.G, Verdebout, T. (2020): "On new Sobolev tests of uniformity for circular and spherical data". *Bernoulli* 26, 2226-2252.

**J119.** Jimenez-Gamero, M.D, Lee, S., Meintanis, S.G. (2020): "Goodness-of-fit tests for parametric specifications of conditionally heteroscedastic models". *TEST* 29, 682-703.

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**J134.** Chen, F., Jimenez-Gamero, M.D., Meintanis, S.G., Zhu, L. (2022): "A general Monte Carlo method for multivariate goodness–of–fit testing applied to elliptical families". *Comput. Statist. Dat. Anal.* Vol. 175 (November 2022) https://doi.org/10.1016/j.csda.2022.107548

**J135**. Balakrishnan, N., Charalambides, C., Christofides, T., Koutras, M.V. and Meintanis, S.G. (2023): "Preface to a Special Issue in Memory of Professor Theophilos Cacoullosl". *J. Statist. Theor. Pract.*, 17:16 <u>https://doi.org/10.1007/s42519-022-00314-3</u>

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**J140**. Chen, F., Meintanis, S.G., Zhu, L.X. (2023): "Testing semiparametric modelequivalence hypotheses based on the characteristic function". *J. Statist. Comput. Simul.*, (accepted).

**J141**. Meintanis, S.G., Nolan, J.P., Pretorius, C. (2023): "Specification procedures for multivariate stable-Paretian laws for independent and for conditionally heteroskedastic data". *TEST*, (accepted).

J142. Ebner, B., Henze, N., Meintanis, S.G.: "A unified approach to goodness-of-fit testing

for spherical and hyperspherical data". Statistical Papers, (accepted).

#### **Editorials-Invited**

11. Meintanis S.G. (2013) : "Comments on: An updated review of goodness-of-fit tests for regression models". *TEST*, 22, 432-436.

I2. Meintanis. S.G. (2016): "A review of testing procedures based on the empirical

characteristic function". South African Statistical Journal, 50, 1-14. (with discussion).

13. Meintanis. S.G. (2016): "Rejoinder on: A review of testing procedures based on the empirical characteristic function". *South African Statistical Journal*, 50, 37-41.

 Meintanis, S.G. (2020): "Discussion on the paper: Tests for multivariate normality-a critical review with emphasis on weighted L2-statistics", *TEST*, 29, 898-902.

E1. Meintanis, S.G., Huskova, M., Jimenez-Gamero, M.D. (2018): "2<sup>rd</sup> Workshop on Goodness-of-Fit and Change Point Problems: Editorial". *TEST*, 27, 1-2.

E2. Henze, N., Kirch, C., Meintanis, S.G. (2018): "Editorial: Papers of the 3<sup>rd</sup> Workshop on Goodness-of-Fit and Change Point Problems". *Metrika*, *81*, 587-588.

E3. Neumeyer, N., Delgado, M., Horvath, L., Meintanis, S.G. and Zhu, L.X. (2021): "4th Workshop on Goodness-of-Fit, Change Point, and Related Problems: Editorial". *Scand. J. Statist.* 48, 371-374.

E4. Balakrishnan, N., Charalambides, C., Christofides, T., Koutras, M.V. and Meintanis, S.G. (2023): "Preface to a Special Issue in Memory of Professor Theophilos Cacoullosl". *J. Statist. Theor. Pract.*, 17:16, https://doi.org/10.1007/s42519-022-00314-3

E5. Escanciano, J.C., Manteiga, W.G., Meintanis, S.G., Patilea, V., van Keilegom, I., and Zhu, L.X. (2023): "5th Workshop on Goodness-of-Fit and Change Point Problems: Editorial". *TEST*, In progress.

E6. Jimenez-Gamero, M. D., and Meintanis, S.G. (2024): "6th Workshop on Goodness-of-Fit and Change Point Problems: Editorial". Statistical Papers, In progress.

# Publications in Refereed<br/>VolumesV1. Huskova, M. and Meintanis, S.G. "Bayesian-like procedures for detection of changes<br/>based on the empirical characteristic function", in J. Antoch (Ed.), Proceedings of CompStat<br/>2004, 16th Symposium in Computational Statistics, Physica-Verlag, 1221-1228.

**V2.** 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.

**V3.** 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 (2005) Intern. Sem. Stability Problems for Stochast. Models*, 310-316.

**V3.** 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.

V4. 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.

**V5.** 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.

**V6.** 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.

**V7.** 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.

**V8.** 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.

**V9.** 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.

**V10.** Huskova, M., Kirch, C., and Meintanis, S.G. "Fourier methods for sequential changepoint 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.

**V11.** 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.), pp 35-73, World Scientific, New Jersey.

**V12.** 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.

**V13.** 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, pp 177-184, Springer New York.

**V14.** 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, pp 11-18, Springer, New York.

**V15.** 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.

**V16.** Jiang, Q., Meintanis, S.G., and Zhu, L.X. (2017): "Two-sample tests for multivariate functional data", In *Functional and Operational Statistics*, G. Aneiros et al. (eds.), pp 145-154, Springer, New York.

**V17.** Hlavka, Z., Huskova, M. and Meintanis. S.G. (2017): Change point detection with multivariate observations based on characteristic functions, From Statistics to Finance: *A Festschrift in honor of Professor Winfred Stute,* D. Ferger et al. (Eds.), pp 273-290, Springer, New York.

**V18**. Lee, S., Meintanis, S.G., and Pretorius, C (2018): Fourier-type monitoring procedures for strict stationarity. *Nonparametric statistics*, 323–336, <u>Springer Proc.</u> <u>Math. Stat., 250</u>, Springer, New York.

**V19.** Meintanis. S.G., Jammalamadaka, S.R., Jin, Q. (2020): Test of fit for wrapped stable distributions based on the characteristic function. *A Festschrift in honor of Professor C.R. Rao*, C. A. Coelho et al. (Eds.), 383-398, Springer, New York.

**V20**. Lafaye de Micheaux, P., Meintanis, S.G., and Verdebout, T (2020): Tests for independence involving spherical data. *Nonparametric statistics*, 295-304, <u>Springer Proc.</u> <u>Math. Stat.</u>, Springer, New York.

Conferences During my carrier 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: 4th 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: 10th Conference of the Greek Statistical Institute. Neuchâtel 1997: 3rd 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: 14th Conference of the Greek Statistical Institute. Ioannina 2002: 15th Conference of the Greek Statistical Institute. Brno 2002: Perspectives in Modern Statistical Inference II. Prague 2002: 24th European Meeting of Statisticians. Kavala 2003: 16th Conference of the Greek Statistical Institute. Lefkada 2004: 17th Conference of the Greek Statistical Institute. Prague 2004: 16th Symposium in Computational Statistics (CompStat 2004). Jurmala 2004: XXIV International Seminar on Stability Problems for Stochastic Models. Rhodes 2005: 18th Conference of the Greek Statistical Institute, Member of SPC. St. Petersburg 2005: 5th International Workshop on Simulation. Maiori 2005: XXV International Seminar on Stability Problems for Stochastic Models. Limassol 2005: 3rd World Conference on Computational Statistics & Data Analysis. Kastoria 2006: 19th Conference of the Greek Statistical Institute, Member of SPC. Slovakia 2006: PROBASTAT 2006, 5th International Conference on Probability & Statistics. London 2007: The 2007 International Conference on Computational Statistics & Data Engineering, Member of SPC. Hejnice 2007: Robust and Nonparametric Statistical Inference. Neuchâtel 2008: 1st Workshop of the ERCIM Working Group on Computing & Statistics, Member of SPC. London 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 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: 3nd International Workshop of the ERCIM Working Group on Computing & Statistics, *Member of SPC*, *Invited Paper Session Organizer*.

Paris 2010: 19th 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 Non-Parametric Statistics, *Invited Paper Session Organizer*.

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

Budapest 2013: The 29th 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 2014: 2<sup>nd</sup> Conference of the International Society for Non-Parametric 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*.

**North Carolina 2014**: 2<sup>nd</sup> International Conference on Advances of Interdisciplinary Statistics and Combinatorics, *International Advisory Committee*.

Athens 2015: 28th Annual Conference of the Greek Statistical Institute.

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

Athens 2015: 2nd Workshop on Goodness-of-fit and Change-Point Problems, Member of the SPC and the LOC.

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

**North Carolina 2016**: 3<sup>rd</sup> International Conference on Advances of Interdisciplinary Statistics and Combinatorics, **International Advisory Committee**.

A Coruna 2017: 4th International Workshop on Functional and Operational Statistics.

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

*Athens 2017*: Statistics & Econometrics: Browsing the past-facing future challenges, Member of the SPC and the LOC.

Salerno 2018: 4<sup>th</sup> Conference of the International Society for Non-Parametric Statistics, *Invited Paper Session Organizer*.

Barcelona 2018: 9th International Workshop on Simulation, Member of SPC, Invited Paper Session Organizer.

*Palermo 2019*: The 32<sup>nd</sup> European Meeting of Statisticians. *Contributed Paper Session Organizer.* 

**Trento 2019**: 4th Workshop on Goodness-of-fit and Change-Point Problems, Liaison between **the SPC and the LOC**.

Malaysia 2021: Asian Meeting of Econometric Society, Member of the SPC.

Athens 2022: 34th Annual Conference of the Greek Statistical Institute.

Rennes 2022: 5th Workshop on Goodness-of-fit and Change-Point Problems, Liaison

between the SPC and the LOC.

*Kruger Park (South Africa) 2023* : 6th Workshop on Goodness-of-fit and Change-Point Problems, Liaison between the SPC and the LOC.

Cape Town (South Africa) 2023 : Statcon2023, Invited head of panel discussion.

| Conference Organization                                     | <ul> <li>2<sup>nd</sup> Workshop on Goodness-of-fit and Change-Point Problems, Athens 2015. Head of the Scientific<br/>Program Committee (SPC) and the Local Organizing Committee (LOC).</li> </ul>   |
|---|---|
|   | <ul> <li>Statistics &amp; Econometrics: Browsing the past-facing future challenges, Athens 2017. Member of the<br/>SPC and the LOC.</li> </ul>  |
|   | <ul> <li>3<sup>rd</sup> Workshop on Goodness-of-fit and Change-Point Problems, Karlsruhe 2017. Member of the<br/>SPC.</li> </ul>  |
|   | <ul> <li>4<sup>th</sup> Workshop on Goodness-of-fit, Change-Point Problems, and Related Problems, <i>Trento 2019</i>,<br/>Liaison between the SPC and the LOC.</li> </ul>   |
|   | <ul> <li>5<sup>th</sup> Workshop on Goodness-of-fit, Change-Point Problems, and Related Problems, <i>Rennes 2022</i>,<br/>Liaison between the SPC and the LOC.</li> </ul>   |
|   | <ul> <li>6<sup>th</sup> Workshop on Goodness-of-fit, Change-Point Problems, and Related Problems, <i>Kruger Park</i> 2023, Liaison between the SPC and the LOC.</li> </ul>  |
| Publications in Proceedings of<br>International Conferences | <b>C1.</b> 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, <i>1991,</i> 140-148.                                       |
|   | <b>C2.</b> S.G. Meintanis & G.S. Donatos."A characterization of the Cauchy distribution based on the empirical characteristic function", <i>Proceedings of the 2<sup>nd</sup> Hellenic European Conference on Mathematics and Informatics (1994)</i> , Vol. 2, 963-968. |
|   | <b>C3.</b> G.S. Donatos & S. Meintanis."Properties of regression estimators with leptokurtic errors", 8 <sup>th</sup> Conference of the Greek Statistical Institute, 1 <i>995</i> , 42-50.  |
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|   | <b>C5.</b> S.G. Meintanis. "Testing for multivariate symmetry based on the empirical characteristic function", 14 <sup>th</sup> Conference of the Greek Statistical Institute, <i>2001</i> , 623-629.   |
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**C38.** Henze, N., Jimenez-Gamero, M.D., and Meintanis, S.G.: "A characterizations of multinormality and corresponding tests of fit". Book of Abstracts, ISNPS 2018: 4<sup>th</sup> Conference of the International Society of NonParametric Statistics.

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for discrete response models with covariates". Book of Abstracts, 6<sup>th</sup> Workshop on goodness-of-fit and change-point problems, 2023.

# 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.