

Violetta Dalla

Contact Information

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Current Position

2006 - now Lecturer, Royal Holloway

Research Interests

Econometric Theory, Time series Analysis, and Applied Econometrics with emphasis on Macroeconomics and Finance

Education

2000 - 2006	PhD in Economics, LSE Thesis title: The Estimation and Testing of Persistence in Nonlinear and Cyclical Time Series
1999 - 2000	MSc in Econometrics and Mathematical Economics, LSE, with distinction
1998 - 1999	Preliminary year for the MSc in Econometrics and Mathematical Economics, LSE
1996 - 1998	Non-degree student, Department of Economics, Deree College, American College of Greece
1994 - 1998	BSc in Mathematics, University of Athens, with distinction

Scholarships & Prizes

2000 - 2003	Doctoral Scholarship, Greek Foundation of State Scholarships
2000 - 2001	Research Studentship, London School of Economics

1999 - 2000	Master Scholarship, Greek Foundation of State Scholarship
1996 - 1997	Prize for Distinction, Greek Foundation of State Scholarship
1995 - 1996	Prize for Distinction, Greek Foundation of State Scholarship

Research

Published Papers:

1. "Evaluating currency risk in emerging markets", (with S.Y. Novak and L. Giraitis). *Acta Applicandae Mathematicae*, 97 (2007), pp. 163-175.
2. "Consistent estimation of the memory parameter for nonlinear time series", (with L. Giraitis and J. Hidalgo). *Journal of Time Series Analysis*, 27 (2006), pp. 211-251.
3. "A parametric bootstrap test for cycles", (with J. Hidalgo). *Journal of Econometrics*, 129 (2005), pp. 219-261.

Other publications:

4. "Stationary Process." *International Encyclopedia of the Social Sciences*, 2nd Edition.

Submitted Papers:

5. "The Taylor effect of asset returns: Stylized fact or finite-sample behaviour?"
6. "Re-examining the long-run properties of the real interest rate".

Working Papers:

7. "Unbiased Estimation Using Bias Driven Regression Method," (with L. Giraitis and P. C. B. Phillips).

Teaching Experience

2008	Lecturer, EC5040 Econometrics, Royal Holloway
2007 - 2008	Undergraduate Class Teacher, EC3314 Financial Economics,

	Royal Holloway
2007	Lecturer, EC3335 Financial Econometrics, Royal Holloway
2007	Lecturer, EC5040 Econometrics, Royal Holloway
2006	Lecturer, EC3335 Financial Econometrics, Royal Holloway
2005 - 2006	Graduate Class Teacher, EC402 Methods of Economic Investigation, LSE
2004 - 2005	Graduate Class Teacher, EC402 Methods of Economic Investigation, LSE
2004	Graduate Class Teacher, EC400 September Course Statistics, LSE
2004	Class Teacher, EC212 Introduction to Econometrics, Summer School, LSE
2003 - 2004	Undergraduate Class Teacher, EC110 Basic Mathematics for Economists, LSE
2003	Graduate Class Teacher, EC400 September Course Statistics, LSE
2003	Class Teacher, EC212 Introduction to Econometrics, Summer School, LSE
2002 - 2003	Undergraduate Class Teacher, EC220 Introduction to Econometrics, EC309 Econometric Theory, LSE
2001 - 2002	Undergraduate Class Teacher, EC220 Introduction to Econometrics, EC309 Econometric Theory, LSE

Teaching Development

2006 - now	Certificate in Academic Practice in Teaching and Learning (CAPITAL), Royal Holloway
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Relevant Experience

2004 - 2006	Tutorial Fellow, LSE
2001 - 2006	Occasional Research Assistant to Prof. Javier Hidalgo, LSE

Presentations

Conferences:

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| 2008 | "2008 International Conference of Computational Statistics and Data Engineering", London |
| 2007 | "Euro Working Group on Financial Modelling XLI", Lisbon |
| 2005 | "Unit Root and Cointegration Testing", Faro |
| 2005 | "9 th World Congress of the Econometric Society", London |
| 2005 | "X th Spring Meeting of Young Economists", Geneva |

Seminars:

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| 2006 | UADPhilEcon's Research Seminars, University of Athens |
| 2005 | Joint Statistics and Econometrics Workshop, LSE |
| 2004 | STICERD Econometrics Seminar Series, LSE |

Scheduled Seminars:

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| 2009 | Wednesday Departmental Seminars, University of York |
| 2008 | Joint Statistics and Econometrics Workshop, LSE |

Refereeing

Journal of Econometrics, Journal of Financial Econometrics, ESRC, Journal of Time Series Analysis

Software

GAUSS, R, STATA, EViews, LaTeX

Languages

English, Greek, German