Academic Personnel Short Profile / Short CV

University:	Cyprus University of Technology
Surname:	Kontoghiorghes
Name:	Erricos
Rank:	Professor
Faculty:	Economics and Management
Department:	Commerce Finance and Shipping
Scientific Domain:	Computational and Quantitative Methods

Academic qualifications (list by highest qualification)				
Qualification	**Year**	**Awarding Institution**	**Department**	**Thesis title**
PhD	1993	Queen Mary University of London	Computer Science	Algorithms for Linear Model Estimation on Massively Parallel Systems
BSc	1989	Queen Mary University of London	Computer Science and Mathematics	

Employment history – List by the three (3) most recent				
Period of employment		**Employer**	**Location**	**Position**
From	**To**			
2011	Present	Cyprus University of Technology	Limassol	Professor
2004	2011	University of Cyprus	Nicosia, Cyprus	Associate Professor
1997	2004	University of Neuchatel	Switzerland	Senior Lecturer
1993	1997	City University Business School	London, UK	Research Fellow and adjunct lecturer

Key ***refereed*** journal papers, monographs, books, conference publications etc. List the five (5) more recent and other five (5) selected –(max total 10)						
Ref. Number	**Year**	**Title**	**Other authors**	**Journal and Publisher / Conference**	**Vol.**	**Pages**
	2019	lmSubsets: Efficient computation of linear variable subset regression in R	M. Hofmann, C. Gatu, A. Colubi, A. Zeileis	Journal of Statistical Software	In press	
	2018	A Recursive Three-Stage Least Squares Method for Large-Scale Systems of Simultaneous Equations	S. Hadjiantoni	Linear Algebra and Applications	536	210-227
	2017	A generalized singular value decomposition strategy for estimating the block recursive simultaneous equations model	M. I.Cosbuc, C. Gatu, A. Colubi	Computational Economics	50 (3)	503–515
	2017	Estimating large-scale general linear and seemingly unrelated regressions models after deleting observations	S. Hadjiantoni	Statistics and Computing	27 (2)	349-361
	2013	A fast algorithm for non-negativity model selection	C. Gatu	Statistics and Computing	23 (3)	403-411
	2003	Estimating SUR models with VAR disturbances	P. Foschi	Journal of Economic Dynamics & Control	28	27-44
	2000	Parallel Strategies for rank-κ updating of the QR decomposition		SIAM Journal on Matrix Analysis and Applications	22(3)	714-725
	1995	An alternative approach for the numerical solution of seemingly unrelated regression equation models	M. R. B. Clarke	Computational Statistics & Data Analysis	19(4)	369-377
	1993	Parallel reorthogonalization of the QR decomposition after deleting columns	M. R. B. Clarke	Parallel Computing	19(6)	703-707
	2016	CFEnetwork: The Annals of Computational and Financial	H.K. Van Dijk, et al.	Computational Statistics & Data	100	1-3

		Econometrics 3rd Issue		Analysis		
	2000	Parallel Algorithms for Linear Models: Numerical Methods and Estimation Problems		Advances in Computational Economics, Kluwer Academic Publishers, Boston, MA.	15	208 pages

Research Projects. List the five (5) more recent and other five (5) selected (max total 10)				
Ref. Number	**Date**	**Title**	**Funded by**	**Project Role***
1	2015 - 2019	ICT COST Action IC1408 CRoNoS: Computationally-intensive methods for the robust analysis of non-standard data	COST/EU (approx. 800K EUR)	Grant Holder and Co-Chair
2	2012-2014	Computational Statistics and Econometrics	Cyprus University of Technology (approx. 40K EUR)	Principal investigator
3	2010-2012	Estimation of econometric models: numerical and computational strategies	University of Cyprus (approx. 90K EUR)	Principal investigator
4	2009-2010	Geomorphological-historical analysis of flooding plains un Asturias: contributions from Statistics and Soft Computing	FICYT.. Spain (approx. 21K EUR)	Co-investigator
5	2007-2009	Estimation of econometric models: Computational and Optimization strategies	Swiss National Foundation (approx. 150K EUR)	Co-investigator
6	2006-2009	High Performance Computing and Econometric Modelling	Cyprus Research Council (approx. 14K EUR)	Principal investigator
7	2007-2011	Computational Optimization Methods in Statistics, Econometrics and Finance	EU Marie Curie RTN (approx.	Co-investigator

			192K out of 3 Million EUR)	
8	2004-2007	Subset VAR model selection: computational aspects	Swiss National Foundation (approx. 160K EUR)	Co-investigator
9	2003-2005	Orthogonal factorizations strategies and estimation of econometric models	Swiss National Foundation (approx. 100K EUR)	Principal investigator
10	2000-2002	Numerical methods and parallel algorithms for estimating linear econometric models	Swiss National Foundation (approx. 160K EUR)	Principal investigator

Consulting Services and/or Participation in Councils / Boards/ Editorial Committees. List the five (5) more recent				
Ref. Number	**Period**	**Organization**	**Title of Position or Service**	**Key Activities**
1	2015-present	Journal Econometrics and Statistics	Editor-in-Chief	Editorial
2	2000-present	Journal Computational Statistics & Data Analysis	Co-Editor-in-Chief	Editorial
3	2002-present	Journal Computational Management Science	Member of the editorial board	Editorial
4	2000-present	ERCIM Working Group on Computational and Methodological Statistics	Founder and Co-ordinator	Research networking
5	2005-2007	International Association for Statistical Computing (IASC)	Vice-president of the Council	Research activities and promotion

Other Achievements. List the five (5) more recent and other five (5) selected. (max total 10)			
Ref. Number	**Date**	**Title**	**Key Activities:**
1	22-24 April, 2014	Sixth International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF2014), Italy	Keynote speaker
2	8 -11 June 2010	Stochastic Modeling Techniques and Data Analysis International Conference (SMTDA 2010), Greece.	Keynote speaker
3	15-19 May 2006	XXIX Congreso Nacional de Estadistica e Investigacion Operativa (SEIO2006), Spain	Keynote speaker
4	2-3 August 2001	ILAS 10th International Workshop on Matrices and Statistics, The Netherlands.	Keynote speaker