

Curriculum Vitae
Theodoros Nicolieris
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EDUCATION

February 1995

Doctor of Philosophy (Ph.D.), Mathematical Statistics
Université de Montréal, Montreal, Canada.

May 1985

Master of Science (M.Sc.), Mathematical Statistics
Carleton University, Ottawa, Canada.

May 1983

Bachelor of Science (B.Sc.), Mathematics
McGill University, Montreal, Canada.

LANGUAGES

Excellent: English, French, Greek.
Basic knowledge: German, Spanish.

WORK EXPERIENCE

02/2013-

Assistant Professor of Statistics, Department of Economics, National and Kapodistrian University of Athens, Athens, GREECE.

01/2003-01/2013

Assistant Professor of Statistics, Department of Statistics and Actuarial-Financial Mathematics, University of the Aegean, Karlovassi, Samos, GREECE.

01/10/2012-01/08/2012

Assistant Professor (fixed term contract with a yearly renewal option).
Hellenic Open University.
Teaching a course with title "Quality Assurance Methods"

08/2000-12/2002

Lecturer in Statistics, Department of Mathematical Sciences, Statistics Group,
University of Bath, Bath, United Kingdom.

09/1998-08/2000

Visiting Assistant Professor, Department of Mathematics, University of Crete,
Heraklion, Crete, GREECE.

05/1997-05/1998

TOPNET COMPUTERS LTD Athens, Greece.

Duties:

1. Responsible for organising and giving seminars in statistical applications with extensive use of Microsoft Excel and Statistica software.
2. Consulting services.

03/1996-03/1997

Fulfillment of military obligations in the Greek Army.

06/1995-12/1995

Research Assistant, Centre de Recherches Mathématiques, Université de Montréal.

09/1986-05/1995

Université de Montreal, Montreal, Canada.

Research Assistant.

09/1983-09/1985

Carleton University, Ottawa, Canada.

Research Assistant.

RESEARCH INTERESTS

Bayesian Nonparametric Statistics.

1. Construction of transition densities of random processes or of time series with given stationary distributions using Gibbs sampling type methods.
2. Application of slice sampling algorithms in simulating non linear dynamical systems and dependent mixtures of Dirichlet processes.
3. Development of MCMC algorithms for posterior inference in the case of weighted density estimation problems.

ARTICLES THAT HAVE BEEN SUBMITTED OR PUBLISHED IN PEER-REVIEW INTERNATIONAL JOURNALS

1. S. J. Hatjispyros, T. Nicolieris and S. G. Walker, "Dependent random density functions with pairwise dependence" *Statistica Sinica* (2014) (submitted).
2. S. J. Hatjispyros, T. Nicolieris and S. G. Walker, "Bayesian nonparametric density estimation under length bias" *Statistics and Computing* (2014) (submitted)
3. S. J. Hatjispyros, T. Nicolieris and S. G. Walker, "Dependent mixtures of Dirichlet processes" *Computational Statistics and Data Analysis* 55 (2011) 2011-2025.
4. S. J. Hatjispyros, T. Nicolieris and S. G. Walker, "A Bayesian nonparametric study of a dynamic nonlinear model" *Computational Statistics and Data Analysis* 53 (2009) 3948-3956.
5. S. J. Hatjispyros, T. Nicolieris and S. G. Walker, "Bivariate prior distributions via branching exchangeable sequences" *Journal of Statistical Planning and Inference* 136 (2008), 1799-1816.
6. S. J. Hatjispyros, T. Nicolieris and S. G. Walker, "Parameter estimation for random dynamical systems using slice sampling" *Physica A* 381(2007), 71-81.
7. S. G. Walker, S. J. Hatjispyros and T. Nicolieris, "The Fleming-Viot process and Bayesian Nonparametrics" *Annals of Applied Probability* 17 (2007), no 1, 67-80.
8. T. Nicolieris and S. G. Walker, "On a posterior predictive density sample size criterion" *Scandinavian Journal of Statistics* 33 (2006), no 2, 209-218.
9. T. Nicolieris and S. G. Walker, "On Hellinger consistent density estimation" *Journal of the Korean Statistical Society* 32 (2003), no 3, 261-270.

10. T. Nicolieris and A. Sagris, "Random function prediction and Stein's identity" *Statistics and Probability Letters* 59 (2002), no 3, 293-30
11. T. Nicolieris and Yannis Yatracos, "Rates of convergence of estimates, Kolmogorov's entropy and the dimensionality reduction principle in regression" *Annals of Statistics* 25 (1997), no 6, 2493-2511.

ARTICLES THAT ARE IN PREPARATION

1. S. J. Hatjispyros, T. Nicolieris and S. G. Walker, "Distributional results relating to the posterior of a Dirichlet process prior" (2014) (*in preparation*).
2. I. Antoniano-Villalobos, R. H. Mena and T. Nicolieris, "On a distribution-valued time series model" (2014) (*in preparation*).

PROFICIENCY IN STATISTICAL SOFTWARE

R, Python, Minitab, MATLAB(basic).

PARTICIPATION IN MAJOR CONFERENCES (past 8 years)

- July 2013. Greek Stochastics- ϵ meeting. Kalamata, Greece.
- June 2013 . 9th Conference on Bayesian nonparametrics. VU Amsterdam, Amsterdam, Netherlands.
- August 2012. Greek Stochastics- δ meeting. Kalamata, Greece.
- June 2009. 7th Workshop on Bayesian nonparametrics. Università degli studi di Torino, Torino, Italia.
- August 2009. Greek Stochastics- α meeting. Lefkada, Greece.
- June 2007. 6th Workshop on Bayesian nonparametrics. Isaac Newton Institute, University of Cambridge, Cambridge, UK.
- June 2005. 4th workshop on Bayesian inference in stochastic processes (BISP4). Varenna, Lake Como, Italia.

INVITED TALKS & SEMINARS(latest)

- September 2013. Department of Mathematics and Statistics. McGill University, Montreal, Québec, Canada.
- September 2013. Département de Mathématiques. Université de Sherbrooke, Sherbrooke, Québec, Canada .

REVIEWING CONTRIBUTION

Communications in Statistics-Simulation and Computation. Statistics and Probability Letters. Mathematical Reviews.