Stefanos Giakoumatos

Professor / Statistics and Quantitative Methods / University of Peloponnese

Email to: giakoumatos.stefanos@ac.eap.gr

Stefanos Giakoumatos is Professor at the Department of Accounting and Finance of the University of Peloponnese, where he teaches Statistics, Quantitative Methods and Financial Derivatives at undergraduate and postgraduate level. He holds a bachelor's degree, Master and Ph.D. from the Department of Statistics of the Athens University of Economics and Business. In the past, Dr. Giakoumatos has worked as a Statistical Analyst in the private sector (Intralot SA, TNS Metrisis) as well as in the public sector (ELSTAT). He has been a scientific coordinator in European projects and a member of the research committee of the ILO (International Labor Organization). His research interests include Data Modeling in Finance and Social Sciences, Markov Chains Monte Carlo Methods and Time Series Analysis.

Selected Publications

- 1. Causality between financial development, economic growth, and income inequality in EU countries. International Journal of Applied Research in Management and Economics (2022), vol 5(1), pp 1–13 (with Sotiropoulou T., and Georgopoulos, A.).
- 2. Industrial relations, imposed flexibility and inequality during the Greek Great Depression, in Reducing Inequalities in Europe (eds Daniel Vaughan-Whitehead), pages 257-290, ISBN: 978 1 78811 628 2, Edward Elgar Publishing (2018), (with Karamessini M.).
- 3. Poverty in Greece using Small Area Estimation Methods. Journal of Finance and Investment Analysis (2017), vol. 6, no. 3, 2017, 61-84, (with Malapani E.).
- 4. The middle classes in Greek Great Depression: Dissolution or resilience?, in Europe's Disappearing Middle Class? (eds Daniel Vaughan-Whitehead), pages 244-278, ISBN: 978 1 78643 059 5, Edward Elgar Publishing (2016), (with Karamessini M.).
- 5. Bayesian Stochastic Volatility Models: Auxiliary Variable Methods For Stochastic Volatility And Other Time-Varying Volatility Models. LAP LAMBERT Academic Publishing (2010), ISBN-10: 3838386337