

Anthoulla Phella

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Research Fields

Primary: Time-series Econometrics, Applied Macroeconomics

Secondary: Econometric Theory, Monetary Economics, Climate Economics

Current Position

Lecturer in Econometrics: Adam Smith Business School, University of Glasgow, United Kingdom

Associate Researcher: Climate Econometrics, Nuffield College, University of Oxford, United Kingdom

Education

Ph.D. Candidate in Economics: University of Surrey, 2016-2021.

Thesis: *“Estimating and Forecasting Inflation with Factor-Augmented Quantile Autoregressive Models”*

Supervisors: Professor Valentina Corradi & Dr. Vasco Gabriel

Thesis Committee: Professor Joao Santos Silva & Professor Ana Galvao

Graduate Certificate in Learning and Teaching: University of Surrey, 2017-2019

Professional Recognition: Fellowship Status of the Higher Education Academy (HEA)

M.Sc. Economics: London School of Economics and Political Science (LSE), 2016

Thesis: *“The Quantifiable Effects of the Bail-in Regime on Macroeconomic Indicators-The Case of Cyprus”*

Supervisor: Professor Ricardo Reis

B.Sc. Economics: University of Surrey, 2015

First Class Honours

STARS Highest Achievers Award for all years of studies

Scholarships & Awards

Excellence in Education Award: London School of Economics and Political Science, 2019

LSE Class Teacher Awards: *Highly Commended work as a departmental class teacher*, London School of Economics and Political Science, 2019

Studentship: South East Network for the Social Sciences (SeNSS), 2017-2020

Chancellor’s Scholarship: University of Surrey, 2012

Publications

Phella A., Gabriel V. J., Martins L. F. (2024). Predicting tail risks and the evolution of temperatures, **Energy Economics**, Volume 131

Working Papers

“The time-varying evolution of inflation risks”, joint with Dimitris Korobilis, Bettina Landau & Alberto Musso (currently Revise & Resubmit).

“Modelling low-frequency covariability of paleoclimatic data”, joint with Vasco J. Gabriel & Luis F. Martins (currently Reject & Resubmit).

“Persistent Cycles and Long-run Covariability in Paleoclimate Time Series ”, joint with Vasco J. Gabriel & Luis F. Martins (currently submitted).

“Consistent specification test for the quantile autoregression with no omitted latent factors”.

“Forecasting with factor augmented quantile autoregressions: a model averaging approach”.

Refereeing Activities

Journal of Econometrics

Teaching Experience

Applied Time Series: *PG Course for Data Analytics for Economics & Finance Degree*, University of Glasgow, 2021-current

Econometrics I: *Honours UG Course for all Economics Degrees*, University of Glasgow, 2021-current

Macroeconomic Principles: *Second Year UG Course for all Economics Degrees*, LSE, 2018/19 & 2019/20

Statistics for Economics: *First Year UG Course for all Economics Degrees*, University of Surrey, 2019/20 & 2020/21

Derivatives Markets: *Final Year UG Course for Economics & Finance Degree*, University of Surrey 2017 (4.3/5), 2018/19 & 2019/20

Principles of Macroeconomics: *First Year UG Course for all Economics Degrees*, University of Surrey, 2018/19

Skills

Programming: Stata, EViews, MATLAB

Computing: Microsoft Office, LaTeX

Languages: Greek (native), English (fluent), Spanish (proficient), French (conversational), Russian (basic)

Conferences & Presentations

Canadian Economic Association Annual Conference, Toronto, June 2024 (planned)

Scottish Economic Society Annual Conference, Glasgow, April 2024 (planned)

Western Economic Association International, San Diego, July 2023

International Association of Applied Econometrics Annual Conference, Oslo, June 2023

Nuffield College University of Oxford, Oxford, Scheduled April 2023

Computational & Financial Econometrics, London, December 2022

ECB Working Group on Econometric Modelling Presentation, Frankfurt, April 2021

University of Glasgow, Glasgow, January 2021

European Central Bank, Frankfurt, January 2021

University of Surrey Econometrics Workshop, Guildford, June 2020

Econometric Society European Meeting, Manchester, August 2019

International Association of Applied Econometrics Annual Conference, Nicosia, June 2019

University of Surrey Econometrics Workshop, Guildford, May 2019

RES Symposium of Junior Researchers, Warwick University, April 2019