GEORGIOS SKOULAKIS

CURRICULUM VITAE

CONTACT INFORMATION

4453 Van Munching Hall, Department of Finance

R. H. Smith School of Business, University of Maryland

College Park, MD 20742

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EDUCATION

PH.D., FINANCE, 2006, Northwestern University

PH.D., STATISTICS, 1999, University of North Carolina at Chapel Hill

B.S., MATHEMATICS, 1993, University of Athens, Greece

ACADEMIC EMPLOYMENT

2006-present, Assistant Professor of Finance, University of Maryland

RESEARCH INTERESTS

Portfolio Choice, Asset Pricing, Computational Economics, Econometrics

PUBLICATIONS

Time series mixtures of generalized

experts: ML estimation and an

application to stock return density forecasting, (with A. Carvalho), 2008,

Econometric Reviews

Numerical solutions to dynamic portfolio problems: The case for value

function iteration using Taylor approximation, (with L. Garlappi), 2009,

Computational Economics

33, 193-207, 2009.

A recursive formula for computing central moments of a multivariate

lognormal distribution,

The American Statistician

62, 147-150, 2008.

Ergodicity and existence of moments for local mixtures of linear

autoregressions (with A. Carvalho),

Statistics and Probability Letters

71, 313-

322, 2005.

Generalized method of moments: applications in Finance (with R.

Jagannathan and Z. Wang),

Journal of Business and Economics Statistics

20,

470-481, 2002.

Superprocesses over a stochastic flow (with R. J. Adler),

Annals of Applied

Probability

11, 488-543, 2001.

A general shock model for a reliability system, Journal of Applied Probability

37, 925-935, 2000.

WORKING PAPERS

Do subjective expectations explain asset pricing puzzles?, (with G. Bakshi),

2009.

A state variable decomposition methodology for solving portfolio choice

problems, (with L. Garlappi), 2008.

Taylor series approximations to expected utility and portfolio choice, (with L.

Garlappi), 2008.

Dynamic portfolio choice with Bayesian learning, 2008.

Panel data inference in Finance: Least-squares vs Fama-MacBeth, 2006.

Assessment of asset pricing models using cross-sectional regressions, 2005.

On a paradox in GMM estimation with nuisance parameters, 2006.

SEMINAR PRESENTATIONS

2008: Board of Governors of Federal Reserve System, Lehman Brothers,

George Washington University

2007: Tilburg University, Maastricht University

2006: Federal Reserve Bank of New York, Lehman Brothers, McGill

University, University of California at Berkeley, University of Chicago,

University of Maryland, University of Minnesota, University of Texas at

Austin, University of Toronto, Washington University

2005: University of Houston

CONFERENCE PARTICIPATION

AFA 2005 (discussant)

WFA 2005, 2006, 2007 (discussant)

FMA 2007 (discussant)

WFA 2008 (presenter)

EFA 2008 (presenter)

REFEREE FOR

Computational Economics, Econometrica

4OR: a Quarterly Journal of

Operations Research

,

Journal of Banking and Finance, Journal of Empirical

Finance, Journal of Finance

,

Journal of Financial Econometrics, Journal of

Financial Services Research, Management Science

,

Review of Financial

Studies

,

Quantitative Finance, Quarterly Review of Economics and Finance

HONORS & AWARDS

University of Maryland General Research Board Summer Award, 2007

Fellowship, Institute on Computational Economics, U. of Chicago, 2005

Graduate student fellowship, Northwestern U., 2000-2006

AFA student travel award, 2003

Gerondelis foundation scholarship, 2000-2001

Graduate student fellowship, U. of North Carolina, 1994-1999

1st among September 1993 graduates, Dept. of Mathematics, U. of Athens

TEACHING EXPERIENCE

Instructor, University of Maryland

Undergraduate, Investments (Fall 2006, Fall 2007, Fall 2008)

Teaching Assistant, Northwestern University

PhD, Financial Econometrics (Winter 2005)

PhD, Econometrics (Winter & Spring 2003, Winter 2004)

PhD, Asset Pricing (Spring 2002)

MBA, Finance (Summer 2001)

Instructor, University of North Carolina at Chapel Hill

Probability and Statistics for Business (Summer & Fall 1999, Spring 2000)

Introductory Statistics (Spring 1996, Spring 1997)

, forthcoming. http://www.rhsmith.umd.edu/finance/faculty/skoulakis.aspx gskoulak@rhsmith.umd.edu