GEORGIOS SKOULAKIS
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CONTACT INFORMATION
4453 Van Munching Hall, Department of Finance
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Phone number: (301) 405-2934
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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

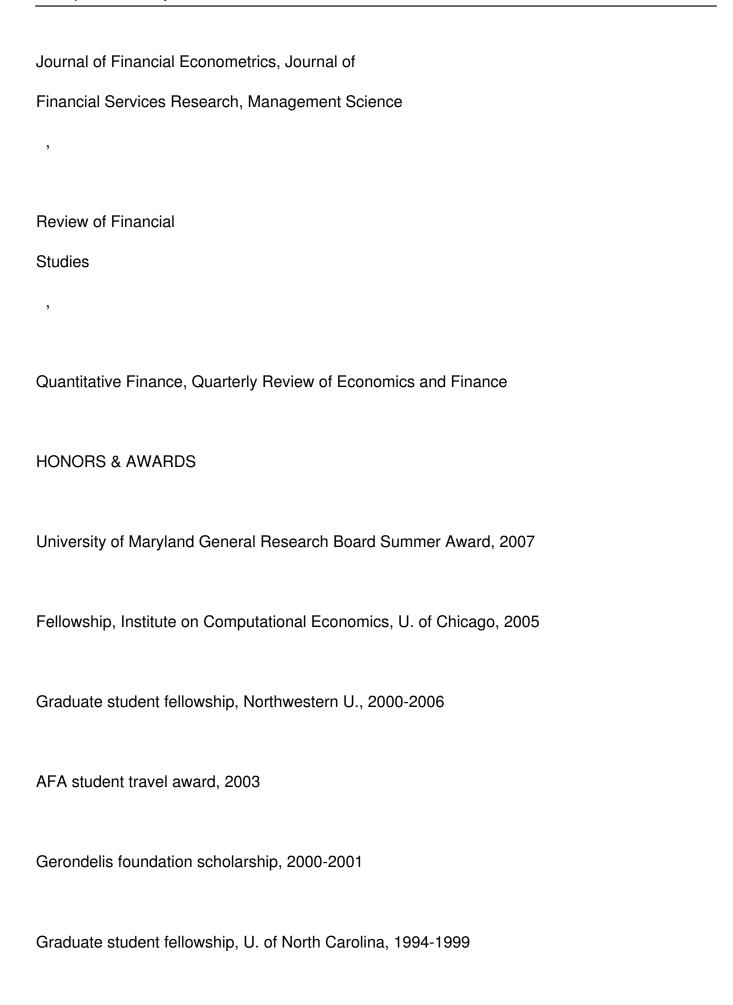
Numerical solutions to dynamic portfolio problems: The case for value
function iteration using Taylor approximation, (with L. Garlappi), 2009,
Computational Economics
33, 193-207, 2009.
A recursive formula for computing central moments of a multivariate
lognormal distribution,
The American Statistician
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
,



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)

Dr. GEORGIOS SKOULAKIS

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Introductory Statistics (Spring 1996, Spring 1997)