Anthoulla Phella

University of Surrey
School of Economics
Faculty of Arts and Social Sciences
Guildford, Surrey, GU2 7XH

Email: a.phella@surrey.ac.uk
Homepage: https://www.surrey.ac.uk/people/anthoulla-phella
Contact Number: +44 7849062060

Research Fields

Primary: Time-series Econometrics, Applied Macroeconomics

Secondary: Econometric Theory, Monetary Economics, Climate Economics

Current Position

Ph.D. Trainee: European Central Bank (Monetary Analysis Division), Frankfurt

Education

Ph.D. Candidate in Economics: University of Surrey, 2016 - expected Winter 2020.

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

Supervisors: Professor Valentina Corradi & Dr. Vasco Gabriel

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

Professional Recognition: Felllowship 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), 2017-2021

Chancellor's Scholarship: University of Surrey, 2012

Working Papers

"Consistent Specification Test for the Quantile Autoregression With No Omitted Latent Factors" (JMP).

"Forecasting With Factor Augmented Quantile Autoregressions: a Model Averaging Approach" (*Under Review*).

Work in Progress

"Forecasting Euro-Area Inflation with Time-Varying Parameter Quantile Regressions", joint with Dimitris Korobilis, Alberto Musso & Bettina Landau

"The Conditional Distribution of Global Temperatures", joint with Vasco J. Gabriel & Luis F. Martins.

Teaching Experience

Macroeconomic Principles: *Second Year Undergraduate Course for all Economics Degrees*, LSE, 2018/19 (**4.8/5**) & 2019/20 (**4.8/5**)

Statistics for Economics: *First Year Undergraduate Course for all Economics Degrees*, University of Surrey, 2019 (**4.7/5**), 2020 (**4.5/5**)

Derivatives Markets: *Final Year Undergraduate Course for Economics* & *Finance Degree*, University of Surrey 2017 (**4.3/5**), 2018 (**4.5/5**) & 2019 (**4.8/5**)

Principles of Macroeconomics: *First Year Undergraduate Course for all Economics Degrees*, University of Surrey, 2018 (**4.4/5**)

Skills

Programming: Stata, EViews, MATLAB

Computing: Microsoft Office, LaTex

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

Conferences & Presentations

University of Surrey Econometrics Workshop, Guildford, June 2020 & May 2019

Econometric Society European Meeting, Manchester, August 2019

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

RES Symposium of Junior Researchers, Warwick University, April 2019

References

Professor Valentina Corradi (primary supervisor)
University of Surrey
Elizabeth Fry Building, 04AD00
Guildford, GU27XH
v.corradi@surrey.ac.uk

Dr Vasco Gabriel
University of Surrey
Elizabeth Fry Building, 06AD00
Guildford, GU27XH
v.gabriel@surrey.ac.uk

Professor Ricardo Reis
The London School of Economics & Political Science
Houghton Street, 32L.1.27
London, WC1 2AE
r.a.reis@lse.ac.uk

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