PAPANA ANGELIKI
ASSISTANT PROFESSOR
DEPARTMENT OF ECONOMICS
ARISTOTLE UNIVERSITY OF THESSALONIKI

SHORT CV

Studies

2003-2009: PhD, General Department of Polytechnic School, Aristotle University of Thessaloniki

1998-2003: BSc, Department of Mathematics, Aristotle University of Thessaloniki

Experience - Academic Positions

2025 – : Assistant Professor, Department of Economics, Aristotle University of Thessaloniki

2018 – 2022: Adjunct Lecturer, Department of Mathematics, Aristotle University of Thessaloniki

2009 – 2012: Adjunct Lecturer (Technological Institutions of Sindos, Serres, Kavala)

Research Interests

Econometrics, time series, information theory, connectivity and Granger causality, Stationarity & Cointegration, Monte Carlo simulations & Surrogate data, complex networks, dynamical systems & chaos.

Publications – Conferences

Selected journal articles

- Papana A., Kyrtsou C., Kugiumtzis D., Cees D. Identification of causal relationships in non-stationary time series with an information measure: Evidence for simulated and financial data, *Empirical Economics,* 64(3), 1399–1420, 2023.
- Papana A. Connectivity analysis for multivariate time series: correlation vs. causality, *Entropy*, 23(12), 1570, 2021.
- Papana A., Siggiridou E., Kugiumtzis D. Detecting direct causality in multivariate time series: A comparative study, *Communications in Nonlinear Science and Numerical Simulation*, 9: 105797, 2021.
- Papana A., Spyridou A. Bankruptcy prediction: The case of the Greek market, *Forecasting*, 2(4): 505-525, 2020.

- Papana A., Papana-Dagiasis A., Siggiridou E. Shortcomings of transfer entropy and partial transfer entropy: Extending them to escape the curse of dimensionality, *International Journal of Bifurcation and Chaos,* 30(16): 2050250, 2020.
- Kyrtsou C., Mikropoulou C., Papana A. Exploitation of information as trading characteristic: A causality-based analysis of simulated and financial data, *Entropy,* 22(10): 1139, 2020.
- Papana A. Non-uniform embedding scheme and low-dimensional approximation methods for causality detection, *Entropy,* 22(7): 745, 2020.
- Kugiumtzis D., Kyrtsou C., Papana A. Further insights on the relationship between SP500, VIX and Volume: A new asymmetric causality test, *The European Journal of Finance*, 25(15), 1402-1419, 2019.
- Cavicchioli M., Papana A., Papana Dagiasis A., Pistoresi B. A random forests approach to assess determinants of Central Bank Independence, *Journal of Modern Applied Statistical Methods,* 17(2), eP2611, 2018.
- Papana A., Kyrtsou C., Kugiumtzis D., Cees D. Financial networks based on Granger causality: A case study, *Physica A: Statistical Mechanics and its Applications*, 482, 65–73, 2017.
- Papana A., Kyrtsou C., Kugiumtzis D., Cees D. Assessment of resampling methods for causality testing: A note on the US inflation behaviour, *PLoS One*, 12(7), e0180852, 2017.
- Kyrtsou C., Mikropoulou C., Papana A. Does the S&P500 index lead the crude oil dynamics? A complexity-based approach, *Energy Economics*, 56, 239-246, 2016.
- Papana A., Kyrtsou C., Kugiumtzis D., Cees D. Detecting causality in non-stationary time series using partial symbolic transfer entropy: Evidence in financial data, *Computational Economics*, 47, 341-365, 2016.
- Papana A., Kyrtsou C., Kugiumtzis D., Diks C. *Comparison of resampling techniques for non-causality hypothesis*, Topics in Statistical Simulation: Research papers from the 7th International Workshop on Statistical Simulation, 114, 419-430, Rimini, Italy, 2014.
- Papana A. "*Short-Term Time Series Prediction for a Logistics Outsourcing Company,*" In D. Folinas (Ed.), Outsourcing Management for Supply Chain Operations and Logistics Service (pp. 150-160). Hershey, PA: Business Science Reference, 2013.
- Papana A., Kyrtsou C., Kugiumtzis D., Cees D. Simulation study of direct causality measures in multivariate time series, *Entropy*, 15(7), 2635-2661, 2013.
- Papana A., Kugiumtzis D., Larsson P.G. Reducing the bias of causality measures, *Physical Review E*, 83(3), 036207, 2011.
- Papana A., Papana A., Dagiasis M., Folinas D., Diamantopoulos E. Examination of the interrelation among the price of the fuel, the cost of transport freight and the profit margin, *Operations and Supply Chain Management*, 4(2), 85-89, 2011.
- Papana A., Kugiumtzis D. Evaluation of mutual information estimators for time series, *International Journal Bifurcation and Chaos*, 19(12), 4197-4215, 2009.
- Papana A., Kugiumtzis D. Evaluation of mutual information estimators on nonlinear dynamic systems, *Nonlinear Phenomena in Complex Systems*, 11(2), 225-232, 2008.

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