

SOFIA ANYFANTAKI

Research Economist, Special Studies Division, Bank of Greece

Education

2010: PhD in Econometrics, Department of International and European Economic Studies, Athens University of Economics and Business, Greece.

2005: M.Sc. in Econometrics and Economics, Department of Economics, University of York, UK.

2004: BSc, Department of International and European Economic Studies Athens University of Economics and Business.

Previous Positions

Jun 2016-today, Research Economist, Econometrician, Special Studies Division, Economic Analysis and Research Department, Bank of Greece.

Jun 2011- Jun 2016: Special Scientific Personnel, Econometrician, First Division of Economic Department, Greek Competition Commission.

Feb 2022-today, Research Associate, Department of Commerce, Finance and Shipping, Cyprus University of Technology, Cyprus

Sept 2020-today: Researcher, Hellenic Observatory, LSE, Research Calls Programme 2020, funded by the A.C. Laskaridis Charitable Foundation and Dr Vassili G. Apostolopoulos. Project title: "An Intelligent Industrial Policy for Sustainable Growth".

Oct 2016- Oct 2019: Postdoc Researcher in "Stochastic Dominance Tests", Department of International and European Economic Studies, Athens University of Economics and Business, Greece.

2020- 2022, Adjunct Lecturer, Department of Finance, Accounting and Management Science, Cyprus University of Technology.

2016-2017, Adjunct Lecturer, Department of International and European Economic Studies, Athens University of Economics and Business, Greece.

2014-2015, Adjunct Lecturer, Department of Economics, University of Piraeus, Greece

2006-2011, Teaching Assistant, Department of International and European Economic Studies, Athens University of Economics and Business, Greece.

Distinctions

Sept 2020-today: Hellenic Observatory, LSE, Research Calls Programme 2020, funded by the A.C. Laskaridis Charitable Foundation and Dr Vassili G. Apostolopoulos. Project title: "An Intelligent Industrial Policy for Sustainable Growth".

2006-2010: PhD Scholarship, Mpodossaki Foundation, Greece.

2000-2004: Four Year Scholarship for Excellent Performance in BSc

Publications

Journals, books and book chapters

Andreou, P.C., Anyfantaki, S., Maasoumi, E., and C. Sala (2023), "Extremal quantiles and stock price crashes", *Econometric Reviews*, forthcoming.

Anyfantaki, S., Maasoumi, E., Ren, J. and N. Topaloglou (2021), "Evidence of uniform inefficiency in market portfolios based on dominance tests", *Journal of Business and Economic Statistics*, pp. 1-13.

Anyfantaki, S., Arvanitis, S. and N. Topaloglou (2021), "Diversification benefits in the cryptocurrency market under mild explosivity", *European Journal of Operational Research*, 295(1), pp.378-393.

Andreou, P.C. and S. Anyfantaki, (2020), "Financial literacy and its influence on internet banking behavior", *European Management Journal*, 39(5), pp.658-674.

Arvanitis S. and S. Anyfantaki (2020), "On the Limit Theory of the Gaussian SQMLE in the EGARCH(1,1) Model", *Journal of Time Series Analysis*, 41(2), 341-350.

Anyfantaki S., Kalyvitis S., Katsimi, M. and E. Thomaidou (2019), "Export Pricing at the Firm Level with Panel Data", in *Panel Data Econometrics, Empirical Applications*, 2019, 865-884, Elsevier.

Anyfantaki S. and A. Demos (2016), "Estimation and Properties of a Time-Varying EGARCH(1,1)-M Model", *Econometric Reviews*, 35 (2).

Anyfantaki S. and A. Demos (2011), "Estimation of a Time-Varying GQARCH(1,1)-M Model", *Journal of Probability and Statistics*, vol. 2011, p.39.

Working papers and occasional papers

Anastasatou, M., and S. Anyfantaki (2023), "COVID-19 pandemic: Overview of the fiscal policy response and macroeconomic developments in the euro area and the United States", *Economic Bulletin*, No 57, Bank of Greece.

P.C. Andreou, Anyfantaki S., and A. Atkinson (2023), "Financial literacy for financial resilience: evidence from Cyprus during the pandemic period", *Working Paper*, No 313, Bank of Greece.

Antonopoulos, C., Anyfantaki, S., Balfoussia, H., Kosma, T., Papapetrou, E., Petroulakis, F., Petroulas, P., and P. Zioutou (2022), "The Greek Labour market before and after the pandemic: slack tightness and skills mismatch", *Economic Bulletin*, No 56, Bank of Greece.

Anyfantaki, S., Dellis, K., Kaloghirou, Y., Karadimitropoulou E., and F. Petroulakis (2022), "How to make I.T. in Greek Manufacturing: Evidence and Policy Recommendations", *ELIAMEP Policy Paper* 71.

Anyfantaki, S., Dellis, K., Kaloghirou, Y., Karadimitropoulou E., and F. Petroulakis (2022), "Skills, Management Practices and Technology

Adoption in Greek Manufacturing Firms”, Economic Bulletin, No 55, Bank of Greece.

Anyfantaki, S., Migiakis P., and K. Paisiou (2022), “Green Finance in Europe: Actors and Challenges”, Economic Bulletin, No 55, Bank of Greece

Work stream on digitalisation (2021), “Digitalisation: channels, impacts and implications for monetary policy in the euro area”, ECB Occasional Papers, No 266, European Central Bank.

Work stream on productivity, innovation and technological progress (2021), “Key factors behind productivity trends in EU countries”, ECB Occasional Papers, No 268, European Central Bank.

Anyfantaki, S., Balfoussia, H., Dimitropoulou, D., Gibson, H., Papageorgiou, D., Petroulakis, F., Theofilakou, A., and M. Vasardani (2020), “COVID-19 and other pandemics: a literature review for economists”, Economic Bulletin, Issue 51, July.

Andreou, P.C. and S. Anyfantaki, (2019), “Financial literacy and its influence on consumers’ internet banking behavior”, Working Paper, No 275, Bank of Greece.

Albani M., Anyfantaki S., and S. Lazaretou (2019), “How do digital technologies drive Greece’s economic growth? Opportunities and challenges”, Economic Bulletin, No 49, Bank of Greece.

Albani, M. and S. Anyfantaki (2018), “Research and Innovation in Greece”, Economic Bulletin, No 46, Bank of Greece.

Anyfantaki, S., Arvanitis, S. and N. Topaloglou (2018), “Diversification, integration and cryptocurrency market”, Working Paper, No 244, Bank of Greece.

Anyfantaki S., Kalyvitis S., Katsimi, M. and E. Thomaidou (2018), “Export Pricing at the Firm Level with Panel Data”, Working Paper, No 241, Bank of Greece.

Anyfantaki S. (2017), “The evolution of Financial Technology (FinTech)”, Economic Bulletin, No 44, Bank of Greece.

Committee Participation

ESCB Working Group on Forecasting “Expert team on productivity, innovation and technological progress”.

ESCB Working Group on Forecasting “Expert team on productivity, innovation and technological progress”. Workstream Climate Change and Productivity

ESCB Working Group on Forecasting “Expert team on productivity, innovation and technological progress”. Workstream Covid 19 and Productivity

MPC “Expert team on Central Bank Digital Currencies”.

ESCB Working Group on Econometric Modeling “Expert team on climate change”.

ESCB “Strategy Review Digitalisation Workstream”.

Ad Hoc Committee for Promoting Financial Literacy and Financial Education in Cyprus, Central Bank of Cyprus
