

# Xanthi Pedeli

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EDUCATION	<b>PhD in Statistics, Athens University of Economics and Business</b> <i>Thesis title: Modelling Multivariate Time Series for Count Data</i>	Mar 2011
	<b>Master degree in Biostatistics, National and Kapodistrian University of Athens</b>	July 2006
	<b>Bachelor degree in Statistics, Athens University of Economics and Business</b>	Sep 2003
RESEARCH POSITIONS	<b>Research Fellow, Ca' Foscari University of Venice</b> <i>Department of Environmental Sciences, Informatics and Statistics</i> Marie Skłodowska-Curie Individual Fellowship Project title: <i>Sparse Composite Likelihood Inference in Count Time Series</i> Supervisors: C. Varin, R. Fried	June 2016 - present
	<b>Senior Statistician, Frontier Science Foundation Hellas</b> <a href="http://www.frontier-science.gr/">http://www.frontier-science.gr/</a>	Oct 2013 - May 2016
	<b>Postdoctoral Research Associate, Athens University of Economics and Business</b> <i>Department of Statistics</i> Supervisor: D. Karlis	Oct 2013 - Sep 2014
	<b>Postdoctoral Research Associate, University of Cyprus</b> <i>Department of Mathematics and Statistics</i> Supervisor: K. Fokianos	Oct 2011 - Sep 2013
	<b>PhD Student in Statistics, Athens University of Economics and Business</b> <i>Department of Statistics</i> Supervisor: D. Karlis	July 2007 - Mar 2011

	<b>Research Assistant, National and Kapodistrian University of Athens</b> <i>Medical School, Department of Hygiene, Epidemiology and Medical Statistics</i> Participation in several European research projects	Apr 2006 - Sep 2011
<b>TEACHING</b>	<b>National and Kapodistrian University of Athens</b> <b>Master Program in Biostatistics</b> Instructor in <i>Biostatistics</i>	2014 (fall semester)
	<b>Athens University of Economics and Business</b> <b>Department of Statistics</b> Instructor in <i>Elements of Computing and Computer Programming with S-PLUS and R</i>	2008 - 2010 (summer semesters)
	<b>National and Kapodistrian University of Athens</b> <b>Master Program in Biostatistics</b> Instructor in <i>Statistical Methods in Epidemiology</i>	2007, 2008, 2010 (fall semesters)
<b>FELLOWSHIPS AND AWARDS</b>	<b>Marie Skłodowska-Curie Individual Fellowship</b> <i>European Union's Horizon 2020 research and innovation programme</i>	June 2016 - May 2018
	<b>Student award in honor of Prof. Lagakos</b> <i>6th EMR-IBS Conference</i>	May 2011
<b>PARTICIPATION IN RESEARCH PROJECTS</b>	<b>Programme for the promotion of the exchange and scientific cooperation between Greece and Germany</b> Project title: <i>Bayesian analysis and model selection for discrete high-dimensional data</i> Partners: RWTH Aachen University, Institute of Statistics Athens University of Economics and Business, Department of Statistics Principal Investigators: M. Kateri, I. Ntzoufras	Jan 2014 - Dec 2015
	<b>European study of cohorts for air pollution effects (ESCAPE)</b> Project funded under the European Union's Seventh Framework Programme Theme	June 2008 - June 2012
	<b>Integrated assessment of health risks of environmental stressors in Europe (INTARESE)</b> Project funded under the European Union's Seventh Framework Programme Theme	Nov 2005 - Jan 2011
<b>SHORT-TERM RESEARCH STAYS</b>	<b>Technical University of Dortmund, Faculty of Statistics</b> Visiting R. Freid	Oct-Nov 2016
	<b>RWTH Aachen University, Institute of Statistics</b> Visiting M. Kateri	Apr & Dec 2015, Feb 2014

	<b>Texas A&amp;M University, Department of Statistics</b> Visiting M. Pourahmadi	Oct 2012
INVITED RESEARCH SEMINARS	<i>The saddlepoint approximation for the estimation of higher order integer-valued autoregressive processes</i> University of Padova, Department of Statistical Sciences	Oct 2016
	<i>Likelihood estimation for the INAR(<math>p</math>) model by saddlepoint approximation</i> Athens University of Economics and Business, Department of Statistics	Dec 2014
	<i>On some multivariate time series models for count data</i> Technical University of Dortmund, Faculty of Statistics	Nov 2014
CONTRIBUTED CONFERENCE TALKS	<i>Adjusting for Selective Crossover in Randomized Clinical Trials: the HERA trial example</i> (joint with U. Dafni, D. Karlis, R.D. Gelber and M.M. Regan) 8th EMR-IBS Conference, Nevsehir-Cappadocia, Turkey	May 2015
	<i>Integer-valued autoregressive models: reliable and practical multivariate perspectives</i> (joint with D. Karlis) Statistische Woche, Hannover, Germany	Sep 2014
	<i>Time Series Models for Syndromic Surveillance and Outbreak Detection</i> (joint with D. Karlis) XXVII International Biometric Conference, Florence, Italy	July 2014
	<i>Cholesky decomposition for multivariate volatilities</i> (joint with K. Fokianos and M. Pourahmadi) 28th IWSM, Palermo, Italy	July 2013
	<i>On a multivariate integer-valued autoregressive model with Poisson innovations</i> (joint with D. Karlis) 26th Panhellenic Statistics Conference, Piraeus, Greece	May 2013
	<i>Saddlepoint approximation for INAR(<math>p</math>) processes</i> (joint with A.C. Davison and K. Fokianos, poster presentation) NBER-NSF Time Series Conference, College Station, Texas	Oct 2012
	<i>Saddlepoint approximation for INAR(<math>p</math>) processes</i> (joint with A.C. Davison and K. Fokianos) 20th International Conference on Computational Statistics, Limassol, Cyprus	Aug 2012
	<i>Saddlepoint approximation for INAR(<math>p</math>) processes</i> (joint with A.C. Davison and K. Fokianos, poster presentation) International Workshop on Recent Advances in Time Series Analysis, Protaras, Cyprus	June 2012
	<i>Joint Modeling of Daily Crash Counts and the Risk Impact of traffic exposure and weather conditions in the Netherlands</i> (joint with K. Katsouyanni and D. Karlis) 23rd ISEE Conference, Barcelona, Spain	Sep 2011

<i>On some multivariate time series models for count data</i> (joint with D. Karlis) 17th EYSM, Lisbon, Portugal	Sep 2011
<i>On a Modified Bivariate INAR(1) Process</i> (joint with D. Karlis) 2nd International Workshop on Integer-Valued Time Series, Protaras, Cyprus	June 2011
<i>Modelling Health Surveillance Data via a Bivariate INAR(1) Process</i> (joint with D. Karlis) 6th EMR-IBS Conference, Crete, Greece	May 2011
<i>Multivariate Integer-Valued Autoregressive Models with Explanatory Variables</i> (joint with D. Karlis) Greek Stochastics $\beta$ , Lefkada, Greece	Aug 2010
<i>On Some Multivariate Integer-Valued Autoregressive Models</i> (joint with D. Karlis) 28th European Meeting of Statisticians, Piraeus, Greece	Aug 2010
<i>On composite likelihood estimation of a multivariate Poisson INAR(1) model</i> (joint with D. Karlis, poster presentation) 25th IWSM, Glasgow, Scotland	July 2010
<i>Uncertainty in Bias Estimation: Implication for Health Impact Assessment: An Analysis within the INTARESE Project</i> (joint with K. Katsouyanni) 21st ISEE Conference, Dublin, Ireland	Aug 2009
<i>A Bivariate Integer Autoregressive Model</i> (joint with D. Karlis) 5th EMR-IBS Conference, Istanbul, Turkey	May 2009
<b>REFEREEING</b>	Communications for Statistical Applications and Methods, Communications in Statistics - Simulation and Computation, Communications in Statistics - Theory and Methods, Computational Statistics and Data Analysis, FILOMAT, Journal of the Korean Statistical Society, Journal of Applied Statistics, Journal of Statistical Planning and Inference, Journal of Statistical Software, Journal of Time Series Analysis, Pakistan Journal of Statistics, Statistics and Probability Letters, Statistical Papers

## PUBLICATIONS

- ONLINE  
BIBLIOGRAPHY      **ORCID ID:** 0000-0002-2627-2990  
**Google Scholar:** <https://scholar.google.com/citations?user=xGuRkNQAAAAJ&hl=en>
- PEER-REVIEWED  
ARTICLES
- X. Pedeli, A.C. Davison and K. Fokianos (2015). Likelihood estimation for the INAR(p) model by saddlepoint approximation. *Journal of the American Statistical Association*, 110: 1229 - 1238.
- X. Pedeli, K. Fokianos and M. Pourahmadi (2015). Two Cholesky-log-GARCH models for multivariate volatilities. *Statistical Modelling*, 15: 345–365.
- K. Dimakopoulou, E. Samoli E, R. Beelen, M. Stafoggia, Z.J. Andersen, B. Hoffmann, P. Fischer, M. Nieuwenhuijsen, P. Vineis, W. Xun, G. Hoek, O. Raaschou-Nielsen, A. Oudin, B. Forsberg, L. Modig, P. Jousilahti, T. Lanki, A. Turunen, B. Oftedal, P. Nafstad, P.E. Schwarze, J. Penell, L. Fratiglioni, N. Andersson, N. Pedersen, M. Korek, U. De Faire, K.T. Eriksen, A. Tjønneland, T. Becker, M. Wang, B. Bueno-de-Mesquita, M.Y. Tsai, M. Eeftens, P.H. Peeters, K. Meliefste, A. Marcon, U. Krämer, T.A. Kuhlbusch, M. Vossoughi, T. Key, K. de Hoogh, R. Hampel, A. Peters, J. Heinrich, G. Weinmayr, H. Concin, G. Nagel, S. Ineichen, B. Jacquemin, M. Stempfelet, A. Vilier, F. Ricceri, C. Sacerdote, X. Pedeli, M. Katsoulis, A. Trichopoulou, B. Brunekreef, K. Katsouyanni (2014). Air Pollution and Nonmalignant Respiratory Mortality in 16 Cohorts within the ESCAPE Project. *American Journal of Respiratory and Critical Care Medicine*, 189: 684–696.
- M. Katsoulis, K. Dimakopoulou, X. Pedeli, D. Trichopoulos, A. Gryparis, A. Trichopoulou, K. Katsouyanni (2014). Long-term exposure to traffic-related air pollution and cardiovascular health in a Greek cohort study. *Science of the Total Environment*, 490: 934–940.
- A. Gryparis, K. Dimakopoulou, X. Pedeli, K. Katsouyanni (2014). Spatio-temporal semiparametric models for NO<sub>2</sub> and PM<sub>10</sub> concentration levels in Athens, Greece. *Science of the Total Environment*, 479-480: 21–30.
- R. Beelen, G. Hoek, D. Vienneau, M. Eeftens, K. Dimakopoulou, X. Pedeli, M.Y. Tsai, N. Künzli, T. Schikowski, A. Marcon, K.T. Eriksen, O. Raaschou-Nielsen, E. Stephanou, E. Patellarou, T. Lanki, T. Yli-Tuomi, C. Declercq, G. Falq, M. Stempfelet, M. Birk, J. Cyrys, S. von Klot, G. Nádor, M.J. Varró, A. Dèdelé, R. Gražlevičienė, A. Möller, S. Lindley, C. Madsen, G. Cesaroni, A. Ranzi, C. Badaloni, B. Hoffmann, M. Nonnemacher, U. Krämer, T. Kuhlbusch, M. Cirach, A. de Nazelle, M. Nieuwenhuijsen, T. Bellander, M. Korek, D. Olsson, M. Strömgren, E. Dons, M. Jerrett, P. Fischer, M. Wang, B. Brunekreef, K. de Hoogh (2013). Development of NO<sub>2</sub> and NO<sub>x</sub> land use regression models for estimating air pollution exposure in 36 study areas in Europe – The ESCAPE project. *Atmospheric Environment*, 72:10–23.
- X. Pedeli and D. Karlis (2013). Some properties of multivariate INAR(1) processes. *Computational Statistics & Data Analysis*, 67: 213-225.
- X. Pedeli and D. Karlis (2013). On composite likelihood estimation of a multivariate INAR(1) model. *Journal of Time Series Analysis*, 34: 206–220.

- X. Pedeli** and D. Karlis (2013). On estimation of the bivariate Poisson INAR process. *Communication in Statistics - Simulation and Computation*, 42: 514–533.
- D. Karlis and **X. Pedeli** (2013). Flexible bivariate INAR(1) processes using copulas. *Communications in Statistics - Theory and Methods* 42: 723–740.
- M. Wang, R. Beelen, X. Basagana, T. Becker, G. Cesaroni, K. de Hoogh, A. Dedele, C. Declercq, K. Dimakopoulou, M. Eeftens, F. Forastiere, C. Galassi, R. Grazuleviciene, B. Hoffmann, J. Heinrich, M. Iakovides, N. Kunzli, M. Korek, S. Lindley, A. Molter, G. Mosler, C. Madsen, M.J. Nieuwenhuijsen, H. Phuleria, **X. Pedeli**, O. Raaschou-Nielsen, A. Ranzi, D. Sugiri, M. Stempfle, M.Y. Tsai, T. Lanki, O. Udvardy, M.J. Varro, K. Wolf, G. Weinmayr, T. Yli-Tuomi, G. Hoek, B. Brunekreef (2013). Evaluation of land use regression models for NO<sub>2</sub> and particulate matter in 20 European study areas: the ESCAPE project. *Environmental Science & Technology*, 47: 4357-4364.
- M. Eeftens, R. Beelen, K. de Hoogh, T. Bellander, G. Cesaroni, M. Cirach, C. Declercq, A. Dedele, E. Dons, A. de Nazelle, K. Dimakopoulou, K. Eriksen, G. Falq, P. Fischer, C. Galassi, R. Gražlevičienė, J. Heinrich, B. Hoffmann, M. Jerrett, D. Keidel, M. Korek, T. Lanki, S. Lindley, C. Madsen, A. Möller, G. G Nádor, M. Nieuwenhuijsen, M. Nonnemacher, **X. Pedeli**, O. Raaschou-Nielsen, E. Patelarou, U. Quass, A. Ranzi, C. Schindler, M. Stempfle, E. Stephanou, D. Sugiri, M.Y. Tsai, T. Yli-Tuomi, M.J. Varró, D. Vienneau, S.von Klot, K. Wolf, B. Brunekreef, G. Hoek (2012). Development of Land Use Regression Models for PM(2.5), PM(2.5) Absorbance, PM(10) and PM(coarse) in 20 European Study Areas; Results of the ESCAPE Project. *Environmental Science & Technology*, 46: 11195–205.
- N. Papathanasiou, P. Rondogianni, P. Chroni, M. Themistocleous, E. Boviatsis, **X. Pedeli**, D. Sakas and I. Datseris (2012). Interobserver variability, and visual and quantitative parameters of (123)I-FP-CIT SPECT (DaTSCAN) studies. *Annals of Nuclear Medicine*, 26: 234–240.
- X. Pedeli**, G. Hoek and K. Katsouyanni (2011). Risk assessment of diesel exhaust and lung cancer: combining human and animal studies after adjustment for bias in epidemiological studies. *Environmental Health*, 10:30.
- X. Pedeli** and D. Karlis (2011). A bivariate INAR(1) process with application. *Statistical Modelling*, 11: 325–349.
- E. Pikoulis, E.D. Avgerinos, **X. Pedeli**, I. Karavokyros, N. Bassios and S. Anagnostopoulou (2010). Medical students' perceptions on factors influencing a surgical career: The fate of general surgery in Greece. *Surgery*, 148: 510-515.
- G. Giannakopoulos, C. Dimitrakaki, **X. Pedeli**, G. Kolaitis, V. Rotsika, U. Ravens-Sieberer and Y. Tountas (2009). Adolescents' wellbeing and functioning: relationships with parents' subjective general physical and mental health. *Health and Quality of Life Outcomes*, 7: 100.
- A. Kyrka, A. Tragiannidis, D. Cassimos, K. Pantelaki, M. Tzoufi, M. Mavrokosta, **X. Pedeli**, F. Athanassiadou, A. Hatzimichael, A. Konstantopoulos, D. Kafetzis and V. Papaevangelou (2009). Seroepidemiology of hepatitis A among Greek children indicates that the virus is still prevalent: Implications for universal vaccination. *Journal of medical virology*, 81: 582-587.

TECHNICAL  
REPORTS

**X. Pedeli** and D. Karlis (2009). Bivariate INAR(1) Models. Technical Report No. 247, Athens University of Economics and Business.

CONFERENCE  
PROCEEDINGS

**X. Pedeli**, K. Fokianos and M. Pourahmadi (2013). Cholesky decomposition of multivariate volatilities. *Proceedings of the 28th International Workshop on Statistical Modelling (IWSM)*, Eds. V.M.R. Muggeo, V. Capursi, G. Boscaino, G. Lovison, 325–331, Palermo, Italy

**X. Pedeli**, A.C. Davison and K. Fokianos (2012). Saddlepoint approximation for INAR( $p$ ) processes. *Proceedings of the 20th International Conference on Computational Statistics (COMPSTAT)*, Eds. A. Colubi et al, 725–733, Limassol, Cyprus

**X. Pedeli** and D. Karlis (2010). On composite likelihood estimation of a multivariate Poisson INAR(1) model. *Proceedings of the 25th International Workshop on Statistical Modelling (IWSM)*, 429-432, Glasgow, Scotland