Anthoulla Phella

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Research Fields

Primary: Time-series Econometrics, Applied Macroeconomics

Secondary: Econometric Theory, Monetary Economics, Climate Economics

Current Position

Associate Director of Learning & Teaching: Adam Smith Business School, University of Glasgow, UK

Lecturer in Econometrics: Adam Smith Business School, University of Glasgow, UK

Associate Researcher: Climate Econometrics, Nuffield College, University of Oxford, UK

Education

Ph.D. Candidate in Economics: University of Surrey, 2016-2021.

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

Supervisors: Professor Valentina Corradi & Dr. Vasco Gabriel

Thesis Committee: Professor Joao Santos Silva & Professor Ana Galvao

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), 2017-2020

Chancellor's Scholarship: University of Surrey, 2012

Publications

Phella A.,Gabriel V. J., Martins L. F. (2026). Taking the Highway or the Green Road? Conditional Temperature Forecasts Under Alternative SSP Scenarios, **International Journal of Forecasting**, forthcoming Volume 131

Vasco J. Gabriel, Luis F. Martins, Phella A. (2026), Persistent Cycles and Long-run Covariability in Paleoclimate Time Series, **Advances in Econometrics**, Volume 47

Phella A.,Gabriel V. J., Martins L. F. (2024). Predicting tail risks and the evolution of temperatures, **Energy Economics**, Volume 131

Korobilis D., Landau B., Musso A., Phella A. (2021), The time-varying evolution of inflation risks, **ECB Working Paper Series**, No 2600

Working Papers

"Modelling low-frequency covariability of paleoclimatic data", joint with Vasco J. Gabriel & Luis F. Martins

"Consistent specification test for the quantile autoregression with no omitted latent factors".

"Forecasting with factor augmented quantile autoregressions: a model averaging approach".

"Climate Change: Across Time and Frequencies" joint with Luis Luis Aguiar-Conraria, Vasco J. Gabriel & Luis F. Martins

Refereeing Activities

Journal of Econometrics, Journal of Business Economics & Statistics, International Journal of Forecasting, Macroeconomic Dynamics, Environmetrics

Teaching Experience

Applied Time Series: *PG Course for Data Analytics for Economics* & *Finance Degree*, University of Glasgow, 2021-current

Econometrics I: *Honours UG Course for all Economics Degrees*, University of Glasgow, 2021-current

Macroeconomic Principles: *Second Year UG Course for all Economics Degrees*, LSE, 2018/19 & 2019/20

Statistics for Economics: *First Year UG Course for all Economics Degrees*, University of Surrey, 2019/20 & 2020/21

Derivatives Markets: *Final Year UG Course for Economics* & *Finance Degree*, University of Surrey 2017 (**4.3/5**), 2018/19 & 2019/20

Principles of Macroeconomics: *First Year UG Course for all Economics Degrees*, University of Surrey, 2018/19

Skills

Programming: Stata, EViews, MATLAB

Computing: Microsoft Office, LaTex

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

Conferences & Presentations

Conference & Workshop Presentations

International Association of Applied Econometrics Annual Conference, Lisbon, June 2026

Scottish Economic Society Annual Conference, Glasgow, April 2024, 2025 & 2026

Macro Modelling for Monetary Policy Forum (Bank of England), London, July 2025

International Association of Applied Econometrics Annual Conference, 2024, 2025

Paris School of Economics, Paris, May 2025

Nankai Universiry, Tianjin, May 2025

University of Oxford, Oxford, May 2025

University of Aberdeen, Aberdeen, March 2025

Computational & Financial Econometrics, London, December 2024 (by invitation)

Canadian Economic Association Annual Conference, Toronto, June 2024 (planned) (by invitation)

Western Economic Association International, San Diego, July 2023 (by invitation)

International Association of Applied Econometrics Annual Conference, Oslo, June 2023

Nuffield College University of Oxford, Oxford, April 2023 (by invitation only)

Computational & Financial Econometrics, London, December 2022 (by invitation, twice)

11th ECB Conference on Forecasting Techniques, Frankfurt, June 2021

ECB Working Group on Econometric Modelling Presentation, Frankfurt, April 2021 (by invitation)

University of Glasgow, Glasgow, January 2021

University of Surrey Econometrics Workshop, Guildford, June 2020

Econometric Society European Meeting, Manchester, August 2019

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

University of Surrey Econometrics Workshop, Guildford, May 2019

RES Symposium of Junior Researchers, Warwick University, April 2019

Last updated: May 12, 2026