

**LIST OF PUBLICATIONS, DEPARTMENT OF STATISTICS AND ACTUARIAL-FINANCIAL
MATHEMATICS**

Publications in international peer-reviewed journals

2022	<ol style="list-style-type: none"> 1. Stelios Zimeras. Spreading Stochastic Models Under Ising/Potts Random Fields: Spreading Diseases, Quality of Healthcare in the Aftermath of the COVID-19 Pandemic, IGI Global, 65-78, 2022. 2. Sagianou, A. and Hatzopoulos, P. "Extensions on the Hatzopoulos–Sagianou Multiple-Components Stochastic Mortality Model", Risks 10, no. 7: 131. DOI: https://doi.org/10.3390/risks10070131. (2022) 3. N. Halidias – I. Stamatiou, A note on the asymptotic stability of the semi-discrete method for stochastic differential equations, Monte Carlo Methods and Applications, 2022 4. N. Halidias, On the Option Pricing by the Binomial Model, Asian J. Math. Appl. (2022) 5. N. Halidias, On the Computation of the Minimum Polynomial and Applications, Asian Research Journal of Mathematics, 2022 6. N. Halidias, On the practical point of view of option pricing, Monte Carlo Methods and Applications, 2022 7. N. Halidias – I. Stamatiou, Boundary preserving explicit scheme for the Aït-Sahalia model, Discrete and Continuous Dynamical Systems - Series B 8. Floros, C., Gkillas, K., Kountzakis, C. "Generalized Johnson Distributions and Risk Functionals", MDPI Mathematics. DOI:10.3390/math10173200. (2022) 9. E. Tachtsis (with J. Hejduk and E. Wajch), <i>On Urysohn's Lemma for Generalized Topological Spaces in ZF</i>, Results in Mathematics (Birkhäuser/Springer) 77, no. 2 (2022), Paper No. 91, 19pp. 10. E. Tachtsis, <i>On the interrelation of a theorem of Juh\{a}sz and certain weak axioms of choice</i>, Fundamenta Mathematicae (Institute of Mathematics of the Polish Academy of Sciences) 256, no. 3 (2022), 261-283. 11. E. Tachtsis, <i>Almost Disjoint and MAD Families in Vector Spaces and Choice Principles</i>, The Journal of Symbolic Logic (Cambridge) 87, No. 3 (2022), 1093-1110. 12. E. Tachtsis, <i>Some independence results about compact metrizable spaces and two notions of finiteness</i>, Topology and its Applications (Elsevier) 307 (2022), 107947. 13. E. Tachtsis, <i>On a theorem of Kurepa for partially ordered sets and weak choice</i>, Monatshefte für Mathematik (Springer) 199 (2022), 645-669. 14. E. Tachtsis (with K. Keremedis), <i>Stranger things about the cardinality of compact metric spaces without AC</i>, Acta Mathematica Hungarica (Springer) (2022). DOI 10.1007/s10474-022-01272-9.
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	<p>15. E. Tachtsis, <i>Hindman's Theorem and Choice</i>, Acta Mathematica Hungarica (Springer) (2022). DOI 10.1007/s10474-022-01288-1.</p> <p>16. Makris, K., Karagrigoriou, A., Vonta, I. (2022). On Dimensionless Dissimilarity Measures for Time Series, In <i>Computational Intelligence-based Time Series Analysis</i>, D.C.S Bisht & M. Ram eds., River Publishers, Denmark, ISBN: 9788770224178, 1-17.</p> <p>17. Loukissas, F. and Karagrigoriou, A. (2022). Uniform Asymptotic Probability for Multi Renewal Risk Model with Strong Subexponential Tailed Claims, <i>J. of Mathematical, Engineering and Management Science</i>, 7, 153-165.</p> <p>18. Gkelsinis, T., Karagrigoriou, A., and Barbu, V. S. (2022) Statistical inference based on weighted divergence measures with simulations and applications, <i>Statistical Papers</i>, 63, 1511-1536, https://doi.org/10.1007/s00362-022-01286-z.</p> <p>19. Meselidis, C. and Karagrigoriou, A. (2022). Contingency Table Analysis and Inference via Double Index Measures, <i>Entropy</i>, 24, 477, https://doi.org/10.3390/e24040477.</p> <p>20. Parpoula, Ch. & Karagrigoriou, A. (2022): On optimal segmentation and parameter tuning for multiple change-point detection and inference, <i>Journal of Statistical Computation and Simulation</i>, 92:18, 3789-3816, https://doi.org/10.1080/00949655.2022.2083127.</p> <p>21. Kroustalli, Ch., Karagrigoriou, A. and Makrides, A. (2022). Stochastic processes & reliability analysis: Theoretical issues & applications, <i>Mathematics in Engineering, Science and Aerospace</i>, 13(3), 563-580.</p> <p>22. Karagrigoriou, A., Papatotiriou, G. and Vonta, I. (2022). Goodness of Fit Exponentiality Test against Light and Heavy Tail Alternatives, In <i>Statistical Modeling of Reliability Structures and Industrial Processes</i>, I. S. Triantafyllou and M. Ram eds., CRC Press/Taylor and Francis, Boca Raton, FL, USA, 25-38, ISBN 9781032066257.</p> <p>23. Meselidis, C., Karagrigoriou, A., Papaioannou, T. (2022). Data Analysis based on Entropies and Measures, In <i>Data Analysis and Related Applications: Theory and Practice Vol. 2</i>, ed. Zafeiris, K. et al., iSTE Wiley, 237-257.</p> <p>24. Καραγρηγορίου, Α. Στατιστική Επιστήμη: Οι προκλήσεις πέρα από τα όρια της γνώσης (in Greek), ΥΔΕΑ, ΕΛΚΕ, Τεύχος 5, σελ. 4-5, 2022, https://www.ru.aegean.gr/elke_website/research/aegean_magazine</p>
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6. Ntotsis, K., Karagrigoriou, A. and Artemiou, A. (2021). Interdependency Pattern Recognition in Econometrics: A Penalized Regularization Antidote, *Econometrics*, **9(4)**, 44.
7. E.Tachtsis, *The Boolean prime ideal theorem does not imply the extension of almost disjoint families to MAD families*, **Bulletin of the Polish Academy of Sciences, Mathematics 68, No. 2** (2020), 105-115.
8. E. Tachtsis (with P. Howard), *On metrizability and compactness of certain products without the Axiom of Choice*, **Topology and its Applications (Elsevier) 290** (2021), 107591.
9. E. Tachtsis (with K. Keremidis and E. Wajch), *Second-countable compact Hausdorff spaces as remainders in ZF and two new notions of infiniteness*, **Topology and its Applications (Elsevier) 298** (2021), 107732.
10. E. Tachtsis (with K. Keremidis and E. Wajch), *Several results on compact metrizable spaces in ZF*, **Monatshefte für Mathematik (Springer) 196** (2021), 67-102.
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12. E. Tachtsis (with J. Hejduk and E. Wajch), *On Urysohn's Lemma for generalized topological spaces in ZF*, accepted in **Results in Mathematics (Springer)**.
13. E. Tachtsis, *On the interrelation of a theorem of Juhász and certain weak axioms of choice*, accepted in **Fundamenta Mathematicae**.
14. E. Tachtsis, *Almost Disjoint and MAD Families in Vector Spaces and Choice Principles*, accepted in **The Journal of Symbolic Logic**.
15. N. Halidias, *On the absorption probabilities and mean time for absorption for discrete Markov chains*, *Monte Carlo Methods Appl. Journal Profile 27, No. 2*, 105-115 (2021).
16. Vasileia Tsachouridou- Papadatou, Christos E. Kountzakis, 'Equilibrium in Incomplete Markets Revisited', *Afrika Matematika* (2021) 32, pp. 1193—1200

	<p>17. C.E. Kountzakis, D. Rossello, 'Monetary risk measures for stochastic processes via Orlicz duality', <i>Decisions in Economics and Finance</i> (2021) - Volume and pages to appear.</p> <p>18. S. Zimeras: Brain segmentation using active contours models, ERCIM (European Community in Information Technology and Applied Mathematics) News, Special theme: Privacy, Preserving, Computation, N.216, 44, 2021</p> <p>19. S. Zimeras: Advance Techniques in Medical Imaging under in Big Data Analysis: COVID-19 Images, <i>Advances in Computed Tomography</i>, 2021, 10, 1, 1-10, 2021.</p> <p>20. S. Zimeras: Using Markovian Models to Simulate Disease Spread, ERCIM (European Community in Information Technology and Applied Mathematics) News, Special theme: Pandemic modeling and Simulation, N.214, 36-37, 2021.</p> <p>21.Σ. Ζήμερας, Χωρική Ανάλυση Γεωστατικών Δεδομένων: Εφαρμογή στην Χωρική Σεισμολογία, Κοινωνικές Επιστήμες και Γεωγραφία: Θεωρία, Μέθοδοι & Τεχνικές Χωρικής Ανάλυσης, Επιμέλεια: Καθηγητής Κωνσταντίνος Καλαμποκίδης, Πανεπιστήμιο Αιγαίου, Τμήμα Γεωγραφίας, Μυτιλήνη, 2021, 75-82, 2021</p> <p>22. Stelios Zimeras, Manolis Kalligeris. Clustering Techniques for Categorical Data: Correspondence Analysis, <i>Interdisciplinary Perspectives on Operations Management and Service Evaluation</i>, IGI Global, 76-93, 2021.</p>
<p>2020</p>	<p>1. Ntotsis, K., Kalligeris, E.-N. and Karagrigoriou, A. (2020). A comparative study of multivariate analysis techniques for highly correlated variable identification and management, <i>J. of Mathematical, Engineering and Management Science</i>, 5 (1), 45-55.</p> <p>2. Toma, A.; Karagrigoriou, A.; Trentou, P. (2020). Robust Model Selection Criteria Based on Pseudodistances. <i>Entropy</i>, 22, 304.</p> <p>3. Ntotsis, K., Papamichail, M., Hatzopoulos, P., Karagrigoriou, A. (2020). On the Modelling of Pension Expenditures in Europe, <i>Comm. in Stat. Case Studies and Data Analysis</i>, 6:1, 50-68, https://doi.org/10.1080/23737484.2019.1690598.</p> <p>4. Ntotsis, K., Papamichail, M., Hatzopoulos, P., Karagrigoriou, A. (2020). ON THE MULTIVARIATE MODELING OF PUBLIC PENSION BENEFITS, <i>The European Actuary</i>, Vol. 23, 14-19.</p> <p>5. Kalligeris, E.-N., Karagrigoriou, A. and Parpoula, C. (2020). On Mixed PARMA Modeling of Epidemiological Time Series Data, <i>Comm. in Stat. Case Studies and Data Analysis</i>, 6:1, 36-49, https://doi.org/10.1080/23737484.2019.1644253.</p>

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11. E. Tachtsis (with K. Keremidis), *Cellularity of Infinite Hausdorff Spaces in ZF*, **Topology and its Applications (Elsevier) 274** (2020), 107104, 20pp.
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13. E. Tachtsis (with P. Howard), *On the set-theoretic strength of a topological Banach fixed point theorem for continua*, **Topology Proceedings 55** (2020), 295-313.
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