

Assist Prof. George Filis

Assistant Professor in International Economics

Department of Economics
University of Patras, Greece

Contact Details	University of Patras, Department of Economics, University Campus, 26504, Rio, Achaia, Greece. Telephone: 0030 (2610) 969849 E-mail: gfilis@upatras.gr	
Current Positions	<i>Assistant Professor in International Economics</i>	Jan 2020 – present Department of Economics, University of Patras, Greece.
Past Positions	<i>Professor of Financial Economics</i>	Sept 2017 – Jan 2020 Bournemouth University, UK.
	<i>Associate Professor in Financial Economics</i>	Sept 2013 – Aug 2017 Bournemouth University, UK.
	<i>Senior Lecturer in Financial Economics</i>	Sept 2012 – Aug 2013 Bournemouth University, UK.
	<i>Senior Lecturer in Economics</i>	Sept 2009 – Aug 2012 University of Portsmouth, UK.
	<i>Lecturer in Finance and Investments</i>	Jan 2005 – Aug 2009 University of Winchester, UK.
	<i>Lecturer in Finance</i>	Sept 2002 – Jan 2005 State University of New York, Empire State College, Athens Campus (New York College), Greece.
Education	<i>Ph.D. in Finance,</i>	Jan 2000 – Jun 2004 Bournemouth University, UK Thesis title: <i>Options in Emerging Markets: Evidence from the Greek Derivatives Market.</i>
	<i>MA Financial Services,</i>	Sept 1998 – Sept 1999 Bournemouth University, UK Thesis title: <i>Athens Stock Exchange: What the past is promising, what the future is hiding.</i>
	<i>BSc (Hons) Accounting and Finance,</i>	Sept 1994 – Jun 1998 University of Wales, College of Newport, Wales, UK
Research Interests	International Economics, Finance, Energy Finance, Energy Economics, Finance, Business Cycles, Tourism Economics.	

Publications

1. (2021) The Effect of Tourism Taxation on International Arrivals to a Small Tourism-Dependent Economy, **Journal of Travel Research**, in press, 4* ABS (with F. Adedoyin, N. Seetaram and M. Disegna).
2. (2021) Revisiting the resource curse in the MENA region, **Resources Policy**, 2* ABS, in press (with L. Dagher and F. Belaid).
3. (2021) What matters when developing oil price volatility forecasting frameworks?, **Journal of Forecasting**, 3* ABS, in press (with S. Degiannakis and P. Delis).
4. (2021) A closer look into the global determinants of oil price volatility, **Energy Economics**, 95, 3* ABS (with I. Chatziantoniou, M. Filippidis and D. Gabauer).
5. (2021) Oil price is effective in predicting food price volatility. Or is it?, **Energy Journal**, 42, 3* ABS (with S. Degiannakis and I. Chatziantoniou).
6. (2021) Oil and currency volatilities: Co-movements and hedging opportunities, **International Journal of Finance and Economics**, 26, 2351-2374, 3* ABS, Q3 SJR (with S. Degiannakis and A. Olstad).
7. (2021) Forecasting oil price volatility using spillover effects from uncertainty indices, **Finance Research Letter**, 42, 1* ABS (with I. Chatziantoniou, S. Degiannakis and P. Delis).
8. (2020) Option Pricing using High-frequency Futures Prices, **Journal of Risk**, 23(4), 2* ABS (with S. Degiannakis, C. Floros, T. Poufinas and K. Gkillas).
9. (2020) Oil And Asset Classes Implied Volatilities: Investment Strategies And Hedging Effectiveness, **Energy Economics**, 91, 3* ABS, Q1 SJR (with N. Antonakakis, J. Cunado, D. Gabauer and F. Garcia).
10. (2020) Oil price shocks and EMU sovereign yield spreads, **Energy Economics**, 86, 3* ABS, Q1 SJR (with R. Kizys and M. Filippidis).
11. (2020) Forecasting Realized Volatility of Agricultural Commodities, **International Journal of Forecasting**, 3* ABS, 3* ABS, Q1 SJR, in press (with S. Degiannakis, T. Klein and T. Walther).
12. (2020) Oil and pump prices: Testing their asymmetric relationship in a robust way, **Energy Economics**, 88, 3* ABS, Q1 SJR (with S. Degiannakis and Z. Bragoudakis).
13. (2020) The (time-varying) Importance of Oil Prices to US Stock Returns: A Tale of Two Beauty-Contests, **Energy Journal**, 41(6), 1-31, 3* ABS, Q1 SJR (with D. Broadstock).
14. (2020) Fiscal policy, government size and EMU business cycle synchronisation, **Scottish Journal of Political Economy**, 67(2), 201-222, 2* ABS, Q3 SJR (with S. Bunyan, D. Duffy and I. Tingbani).
15. (2019) Tourism demand and economic growth in Spain: New insights based on the yield curve, **Tourism Management**, 75, 447-459, 4* ABS, Q1 SJR (with D. Santamaria).

16. (2019) Futures-based forecasts: How useful are they for oil price volatility forecasting?, **Energy Economics**, 81, 639-649, 3* ABS, Q1 SJR (with I. Chatziantoniou and S. Degiannakis).
17. (2019) Economic announcements and the 10-year US Treasury bond: Surprising findings without the surprise component, **Applied Economics Letters**, 26, 1269-1273, 1* ABS, Q3 SJR (with S. Degiannakis and S. Tsemperlidis).
18. (2019) The Tourism and Economic Growth Enigma: Examining an Ambiguous Relationship through Multiple Prisms, **Journal of Travel Research**, 58, 3-24, 4* ABS, Q1 SJR (with N. Antonakakis, M. Dragouni and B. Eeckels).
19. (2019) The WTI/Brent oil futures price differential and the globalisation-regionalisation hypothesis, **International Journal of Banking, Accounting and Finance**, 10(1), 3-38, 2* ABS (with M. Filippidis, R. Kizys and C. Floros).
20. (2018) Forecasting oil prices: High-frequency financial data are indeed useful, **Energy Economics**, 76, 388-402, 3* ABS, Q1 SJR (with S. Degiannakis).
21. (2019) Forecasting European economic policy uncertainty, **Scottish Journal of Political Economy**, 66, 94-114, 2* ABS, Q3 SJR (with S. Degiannakis).
22. (2018) Oil prices and stock markets: A review of the theory and empirical evidence, **Energy Journal**, 39, 85-130, 3* ABS, Q1 SJR (with S. Degiannakis and V. Arora).
23. (2018) Oil volatility, oil and gas firms and portfolio diversification, **Energy Economics**, 70, 499-515, 3* ABS, Q1 SJR (with N. Antonakakis, J. Cunado, D. Gabauer and F. Garcia).
24. (2018) Forecasting global stock market implied volatility indices, **Journal of Empirical Finance**, 46, 111-129, 3* ABS, Q2 SJR (with S. Degiannakis and H. Hassani).
25. (2018) Oil Price Shocks and Uncertainty: How stable is their relationship over time?, **Economic Modelling**, 72, 42-53, 2* ABS (with S. Degiannakis and S. Panagiotakopoulou).
26. (2017) Oil dependence, quality of political institutions and economic growth: A panel VAR approach, **Resources Policy**, 53, 147-163, 2* ABS, Q1 SJR (with N. Antonakakis, J. Cunado and F. Garcia).
27. (2017) Forecasting oil price realized volatility using information channels from other asset classes, **Journal of International Money and Finance**, 76, 28-49, 3* ABS, Q1 SJR (with S. Degiannakis).
28. (2017) Investments and uncertainty revisited: The case of the US economy, **Applied Economics**, 49, 4521-4529, 2* ABS, Q2 SJR (with S. Degiannakis and G. Palaiodimos).

29. (2017) Forecasting Accuracy Evaluation of Tourist Arrivals, **Annals of Tourism Research**, 63, 112-127, 4* ABS, Q1 SJR (with N. Antonakakis, E.S. Silva, H. Hassani and R. Gupta).
30. (2017) Oil shocks and stock markets: Dynamic connectedness under the prism of recent geopolitical and economic unrest, **International Review of Financial Analysis**, 50, 1-26, 3* ABS, Q2 SJR (with N. Antonakakis and I. Chatziantoniou).
31. (2017) Energy Consumption, CO₂ Emissions, and Economic Growth: An Ethical Dilemma, **Renewable and Sustainable Energy Reviews**, 68, 808-824, Q1 SJR (with N. Antonakakis and I. Chatziantoniou).
32. (2017) Asset prices regime-switching and the role of inflation targeting monetary policy, **Global Finance Journal**, 32, 97-112, 2* ABS, Q3 SJR (with I. Chatziantoniou and C. Floros).
33. (2016) Time-varying correlation between oil and stock market volatilities: Evidence from oil-importing and oil-exporting countries, **International Review of Financial Analysis**, 48, 209-220, 3* ABS, Q2 SJR (with R. Boldanov and S. Degiannakis).
34. (2016) Tourism and economic growth: Does democracy matter?, **Annals of Tourism Research**, 61, 258-264, 4* ABS, Q1 SJR (with N. Antonakakis, M. Dragouni and B. Eeckels).
35. (2016) Sentiment, Mood and Outbound Tourism Demand, **Annals of Tourism Research**, 60, 80-96, 4* ABS, Q1 SJR (with M. Dragouni, K. Gavrilidis and D. Santamaria).
36. (2016) Forecasting tourist arrivals using origin country macroeconomics, **Applied Economics**, 48, 2571-2585, 2* ABS, Q2 SJR (with I. Chatziantoniou, S. Degiannakis and B. Eeckels).
37. (2016) Corporate Social Responsibility and Financial Performance: A non-linear and disaggregated approach, **Economic Modelling**, 52, 400-407, 2* ABS, Q2 SJR (with J. Nollet and E. Mitrokostas).
38. (2016) Business cycle synchronisation in EMU: Can fiscal policy bring member-countries closer?, **Economic Modelling**, 52, 551-563, 2* ABS, Q2 SJR (with S. Degiannakis, D. Duffy and A. Livada).
39. (2016) Business cycles spillovers in the European Union: What is the message transmitted to the core?, **Manchester School**, 84, 437-481, 2* ABS, Q3 SJR (with N. Antonakakis and I. Chatziantoniou).
40. (2015) US stock market regimes and oil price shocks, **Global Finance Journal**, 22, 132-146, 2* ABS, Q3 SJR (with T. Angelidis and S. Degiannakis).
41. (2015) Tourism and Growth: Times they are a-changing, **Annals of Tourism Research**, 50, 165-169, 4* ABS, Q1 SJR (with N. Antonakakis and M. Dragouni).
42. (2015) How strong is the linkage between tourism and economic growth in Europe?, **Economic Modelling**, 44, 142-155, 2* ABS, Q2 SJR (with N. Antonakakis and M. Dragouni).

43. (2014) Oil price shocks and stock market returns: New evidence from the United States and China, **Journal of International Financial Markets, Institutions and Money**, 33, 417-433, 3* ABS, Q2 SJR (with D. Broadstock).
44. (2014) Dynamic spillovers of oil price shocks and economic policy uncertainty, **Energy Economics**, 44, 433-447, 3* ABS, Q1 SJR (with N. Antonakakis and I. Chatziantoniou).
45. (2014) Time varying co-movements between stock market returns and oil price shocks, **International Journal of Energy and Statistics**, 2(1), 27-42.
46. (2014) Business Cycle Synchronisation in EU: A time-varying approach, **Scottish Journal of Political Economy**, 61(4), 348-370, 2* ABS, Q2 SJR (with D. Duffy and S. Degiannakis).
47. (2014) Financial and Monetary policy responses to oil price shocks: evidence from oil-importing and oil-exporting countries, **Review of Quantitative Finance and Accounting**, 42(4), 709-729, 3* ABS, Q2 SJR (with I. Chatziantoniou).
48. (2014) The effects of oil price shocks on stock market volatility: Evidence from European data, **Energy Journal**, 35, 35-56, 3* ABS, Q1 SJR (with S. Degiannakis and R. Kizys).
49. (2013) Oil and stock returns: Evidence from European industrial sector indices in a time-varying environment, **Journal of International Financial Markets, Institutions and Money**, 26, 175-191, 3* ABS, Q2 SJR (with S. Degiannakis and C. Floros).
50. (2013) Oil prices and stock market correlation: a time-varying approach, **International Journal of Energy and Statistics**, 1(1), 17-29 (with N. Antonakakis).
51. (2013) Dynamic co-movements of stock market returns, implied volatility and policy uncertainty, **Economics Letters**, 120(1), 87-92, 3* ABS, Q2 SJR (with N. Antonakakis and I. Chatziantoniou).
52. (2013) Oil prices, tourism income and economic growth: A structural VAR approach for European Mediterranean countries, **Tourism Management**, 36, 331-341, 4* ABS, Q1 SJR (with I. Chatziantoniou, B. Eeckels and A. Apostolakis).
53. (2013) Stock market response to monetary and fiscal policy shocks: Multi-country evidence, **Economic Modelling**, 30, 754-769, 2* ABS, Q2 SJR (with I. Chatziantoniou and D. Duffy).
54. (2012) Tourism income and economic growth in Greece: Empirical evidence from their cyclical components, **Tourism Economics**, 18(4), 817-834, 2* ABS, Q2 SJR (with B. Eeckels and C. Leon).
55. (2012) The Effect of Sport Sponsorship Programmes of Various Sport Events on Stock Price Behavior During a Sport Event, **Journal of Promotion Management**, 18(1), 3-41, Q3 SJR (with G. Spais).

56. (2011) Option Listing, Returns and Volatility: Evidence from Greece, **Applied Financial Economics**, 21(19), 1423-1435, 2* ABS, Q3 SJR (with C. Floros and B. Eeckels).
57. (2011) Dynamic correlation between stock market and oil prices: The case of oil-importing and oil-exporting countries, **International Review of Financial Analysis**, 20(3), 152-164, 3* ABS, Q2 SJR (with S. Degiannakis and C. Floros).
58. (2010) Macro economy, stock market and oil prices: Do meaningful relationships exist among their cyclical fluctuations?, **Energy Economics**, 32(4), 877-886, 3* ABS, Q1 SJR.
59. (2010) Are EU and Bulgarian Business Cycles Synchronized?, **Journal of Money, Investment and Banking**, 14, 36-45 (with C. Floros, C. Leon and C. Beneki).
60. (2009) An analysis between implied and realised volatility in the Greek Derivatives Market, **Journal of Emerging Market Finance**, 8(3), 251-263, 2* ABS, Q3 SJR.
61. (2009) VAR model training using particle swarm optimisation: evidence from macro-finance data, **International Journal of Computational Economics and Econometrics**, 1(1), 9-22, 1* ABS (with K. Kentzoglakis and C. Floros).
62. (2009) Pricing Bias and Put-Call Parity in the Greek Derivatives Market, **International Journal of Financial Economics and Econometrics**, 1(2), 125-134.
63. (2008) Cyclical Fluctuations and Transmission Mechanisms of the GDP, Investments and the Stock Exchange in Greece: Evidence from Spectral and VAR Analysis, **Journal of Money, Investment and Banking**, 6, 54-65 (with C. Leon).
64. (2008) Measuring stock market reaction to sponsorship announcements: The case of FIAT and JUVENTUS, **Journal of Targeting, Measurement and Analysis for Marketing**, 16, 169-180, Q3 SJR (with G. Spais).
65. (2006) Testing for Market Efficiency in Emerging Markets: Evidence from the Athens Stock Exchange, **Journal of Emerging Market Finance**, 5(2), 121-133, 2* ABS, Q3 SJR.
66. (2006) Stock market reaction on Olympic sponsorship announcement using event-study method, **Journal of Global Academy of Marketing Science**, 16(2), 95-108 (with G. Spais).
67. (2002) Stock options as a means of adding value in business markets: A powerful potential communication vehicle for business marketing managers, **Journal of Financial Services Marketing**, 3(6), 290-298, 1* ABS, Q3 SJR (with G. Spais).

Book Chapters (invited contributions)

1. (2015) “Energy prices, sectoral indices and regulation”, in Dorsman A., Westerman, W., and Simpson, J.L. (eds.), **Energy Technology and Valuation Issues**, Springer, ISBN 978-3-319-13745-2, pp.25-55 (with D. Broadstock).
2. (2014) “Business cycles synchronisation between the European Monetary Union and Poland”, in Holscher J., and H. Tomann (eds.), **Studies in Economic Transition**, Palgrave MacMillan, ISBN 978-1-137-42640-6, pp.61-77 (with Steve Letza).
3. (2009) “Economic growth and climate change: An irreconcilable dilemma?” in Brox J., and N. Baltas (eds.), 2009, **The Global Economics of a Changing Environment**, North Waterloo Academic Press, ISBN 0-921-075-28-6, pp.253-267 (with R. Catterall).

Citations

Google Scholar: 4951 (as at October 5, 2021)

Among others in: *European Journal of Operational Research*, *Journal of Financial Stability*, *Journal of Banking and Finance*, *Journal of International Money and Finance*, *Energy Economics*, *Energy Journal*, *International Review of Financial Analysis*, *Journal of International Financial Markets*, *Institutions and Money*, *Journal of Empirical Finance*, *Review of Quantitative Finance and Accounting*, *Journal of Macroeconomics*, *Computational Economics*, *Tourism Management*, *Energy Policy*.

International Conferences

2019: 26th Forecasting Financial Markets International Conference (Venice, Italy), 41st International Association of Energy Economics international conference (Montreal, Canada), 7th International Symposium on Energy and Finance Issue (Paris, France).

2018: INFINITI (Poznan, Poland), 40th International Association of Energy Economics international conference (Groningen, Netherlands), 6th International Symposium on Energy and Finance Issue (Paris, France).

2017: 2nd Hellenic Association of Energy Economics international conference (Athens, Greece), 5th International Symposium on Energy and Finance Issue (Paris, France), The Sixteenth Annual European Economics and Finance Society Conference (Ljubljana, Slovenia).

2016: Financial Engineering and Banking Society (Athens, Greece), International Symposium on Energy and Finance Issue (Paris, France), ICMAIF (Rethymno, Crete), Energy and Commodity Finance Conference (Paris, France), Conference on Banking and Finance (Portsmouth, UK), 39th IAEE International Conference (Bergen, Norway).

2015: International Association for Applied Econometrics (Thessaloniki, Greece), International Network for Economic Research Annual Conference (Luton, UK), EconomiX 2015 (Paris, France), INFINITI (Ljubljana, Slovenia).

2014: Financial Engineering and Banking Society (Athens, Greece), Multinational Finance Society (Prague, Czech Republic), BMRC-DEMS conference (London, UK), ICMAIF (Rethymno, Greece), International Association for Applied Econometrics (London, UK).

2013: Multinational Finance Society (Izmir, Turkey), Joint East Asian Stud-

ies Conference (Nottingham, UK), Annual Money Macro and Finance Conference (London, UK), Chinese Economists Society Annual Conference (Chengdu, China).

2012: Advances in Hospitality and Tourism Marketing and Management Conference (Corfu, Greece), Eurasia Business and Economics Society (Istanbul, Turkey), Financial Engineering and Banking Society (London, UK), International Symposium on Business Economics and Financial Applications (Kefalonia, Greece), International Network for Economic Research Annual Conference (Coimbra, Portugal), INFINITI (Dublin, Ireland).

2011: Irish Economic Association (Limerick, Ireland), EuroMed Academy of Business (Agios Nikolaos, Greece), International Network for Economic Research Annual Conference (London, UK), International Conference on Advance in Applied Financial Economics (Samos, Greece), ICMAIF (Rethymno, Crete).

2010: INFINITI (Dublin, Ireland), EEFS International Conference (Athens, Greece), European Applied Business Research Conference (Dublin, Ireland), International Conference on Advance in Applied Financial Economics (Samos, Greece), Hellenic Operational Research Society (Agios Nikolaos, Greece), International Symposium on Economic Theory, Policy and Applications (Athens, Greece).

2009: International Conference on Advance in Applied Financial Economics (Samos, Greece), International Conference on Applied Economics (Kastoria, Greece).

2008: International Conference on Accounting and Finance (Thessaloniki, Greece), International Conference on Advance in Applied Financial Economics (Samos, Greece).

2007: International Conference on Strategic Developments in Services Marketing (Chios, Greece), International Workshop in Economics and Finance (Tripoli, Greece).

2006: EuroCHRIE Congress (Thessaloniki, Greece), International Conference in Accounting and Finance (Thessaloniki, Greece).

2005: International Symposium on Advances in Financial Forecasting (Loutraki, Greece).

2004: Annual Frontiers in Services Conference (Florida, USA).

Submitted Papers to Journals

1. Oil price volatility forecasts: What do investors need to know? **Journal of International Money and Finance**, 3* ABS, *Under review* (with S. Degiannakis).
2. Oil price assumptions for macroeconomic policy, **Energy Journal**, 3* ABS, *Under review* (with S. Degiannakis).
3. Superkurtosis, **Journal of Money, Credit and Banking**, 4* ABS, *Under review* (with S. Degiannakis, G. Siourounis and L. Trapani).

Work In Progress

1. Risk management in the forex market.
2. Food price volatility.

3. International vs sectoral stock market diversification.
4. Oil prices and hedge fund performance.
5. Financial inclusion and economic growth in Latin America.

Teaching Experience

University of Patras, Greece

Jan 2020 – present

Teaching responsibilities:

- Teaching (or taught) Advanced Topics in Finance (MSc), Public Economics (BSc), Finance (BSc), Portfolio Management (BSc), Introduction to Economics I (BSc), International Trade (BSc).
- Supervising postgraduate dissertations.
- Supervising Ph.D. students.

Bournemouth University, UK

Sept 2012 – Jan 2020

Teaching responsibilities:

- Taught Economics of Money and Financial Markets (MSc), Financial Markets (MSc), Money and Banking (MSc), Business and Finance Economics (MSc), Portfolio Construction and Theory (MSc), Money, Banking and Financial Services (BA), Business Economics (BA).
- Supervised final year undergraduate projects and postgraduate dissertations.
- Supervised Ph.D. students.

University of Portsmouth, UK

Sept 2009 – Aug 2012

Teaching responsibilities:

- Taught Principles of Economics (MSc), Applied Corporate Finance (MSc), Futures and Options Markets (MSc), Applied Economics I (BA), International Trade and Payments (BA), Corporate Finance (BSc), Economics for Business (BSc), International Banking and Financial Management (BSc), Understanding Markets (BSc).
- Supervised final year undergraduate projects and postgraduate dissertations (MA and MSc).
- Supervised Ph.D. students.

University of Winchester, UK.

Jan 2005 – Aug 2009

Teaching responsibilities:

- Taught Financial Risk Management (MSc), Strategic Financial Management (MBA), Global Business Environment (MSc), Investments (BA), Research Methods (BA), Financial Accounting (BA), Management Accounting (BA), Techniques for Business Decisions (BA).
- Supervised students' Final Year Projects (BA), MSc and MBA dissertations.

New York College, Greece

Sept 2002 – Jan 2005

Teaching responsibilities:

- Taught Investing (BSc), Money and Banking (BSc), International Finance (BSc) and Risk Management (BSc).

Member of Research Centres **Associate Member** 2009 – Present
Surrey Energy Economics Centre, UK.

Editorships

1. International Journal of Financial Studies, Guest Editor (2015, Special Issue: Linkages between Equity Markets and International Macroeconomics)
2. International Journal of Financial Markets and Derivatives, Associate Editor (2013 — Present)
3. Journal of Applied Finance and Banking, member of the editorial board (2010 — Present)
4. Journal of Business and Economics Research, member of the editorial board (2009 — Present)
5. Journal of Business Case Studies, member of the editorial board (2008 — Present)
6. International Business and Economic Research Journal, member of the editorial board (2009 — 2016)
7. International Journal of Financial Economics and Econometrics, Associate Editor (2008 – 2010)

Refereeing and Reviewing *Expert reviewer for research councils:* (i) Economic and Social Research Council (ESRC), UK. (ii) Fonds de la Recherche Scientifique - FNRS (F.R.S. – FNRS), France. (iii) National Center of Science and Technology Evaluation (NCSTE), Ministry of Education and Science Almaty, Republic of Kazakhstan. (iv) ResearchItaly, Ministry of Education, Universities and Research, Italy.

Journal reviewer: Energy Journal, Energy Economics, Economics Letters, Oxford Bulletin of Economics and Statistics, Journal of Banking and Finance, Quantitative Finance, Plos One, Journal of Applied Statistics, Economic Modelling, Empirical Economics, Journal of International Financial Markets, Institutions and Money, International Review of Financial Analysis, Tourism Management, Review of Development Economics, International Economics, Quarterly Review of Economics and Finance, Applied Economics, Managerial Finance, European Management Journal, International Journal of Financial Markets and Derivatives, Journal of Emerging Market Finance.

I have also been invited to make various book reviews.

Outreach Activities **Public engagement:**
(2018) “The status of the Petrodollar: Outlook and Implications for global

energy policy.”, 1st Vienna Energy Strategy Summit, World Energy Council, Vienna, Austria.

(2018) “15 years of oil price volatility: Fundamentals vs Speculation.”, Festival of Learning, Host: Bournemouth University, UK.

(2014) “Boom, Bust and Bubbles: How the stock market works.”, Festival of Learning, Host: Bournemouth University, UK.

Magazine Articles:

(2001) “Euro – A great potential for the European Stock Exchanges”, Agora magazine, issue 281, December, pp. 38–40 (with Professor Philip Hardwick).

Newspaper Articles:

(2019) “Are we living the 60s and 70s over again? Possibly...but where is the music?”, ThePressProject, 18/02/2019.

(2015) “Crisis is inevitably contagious” (in Greek), Axia newspaper, 18/04/2015.

(2013) “How the Syrian unrest affects world markets”, The Conversation, www.theconversation.com, 29/08/13.

(2001) “Stock Options: A new investment tool for the modern enterprises” (in Greek), Naftemporiki, 9/4/2001, (with G. Spais).

Interviews:

(2018) The Faculti, 31/05/2018, Theme: Forecasting oil prize realized volatility using information channels from other asset classes.

(2018) The Faculti, 31/05/2018, Theme: Forecasting European economic policy uncertainty.

(2015) The Guardian, 13/01/2015, Theme: The plummeting oil price: a guide to the global shockwaves.

(2011) Wave105 FM, 4/11/2011, Theme: The Greek Economic and Political Situation.

(2010) BBC Radio Solent, 8/5/2010, Theme: The Greek Economy.

Guest Lectures

1. “Vulnerability of stock market risks to oil shocks”, Sussex University, UK, 3rd November 2021.
2. “Oil price forecasts and macroeconomic projections”, University of Crete, Greece, 16th December 2020.
3. “Oil price volatility forecasts: What do users need to know?”, Kingston University, UK, 10th April 2019.
4. “Crude oil prices and their impact on the Greek oil industry”, Bank of Greece, Greece, 31st January 2019.
5. “Oil price volatility forecasts: What do users need to know?”, Cardiff University, UK, 17th October 2018.

6. “Evaluating oil price implied volatility forecasts using objective-based loss functions”, American University of Beirut, Lebanon, 17th September 2018.
7. “Forecasting oil prices”, Coventry University, UK, 1st November 2017.
8. “Studying public economics: The impact of economic uncertainty on governmental investments”, Panteion University, Greece, 14th June 2017.
9. “Forecasting oil prices”, Polytechnic University of Hong Kong, 27th February 2017.
10. “Energy Consumption, CO₂ Emissions, and Economic Growth: A Moral Dilemma”, University of Southampton, 15th February 2017.
11. “Forecasting oil price volatility: A new approach”, Bank of Greece, Greece, 8th November 2016.
12. “The resource curse hypothesis: Oil and democracy”, Kingston University, UK, 24th May 2016.
13. “Tourism and economic growth revisited: Empirical evidence from a Panel VAR approach”, Canterbury Christ Church University, UK, 2nd March 2016.
14. “Forecasting oil price volatility: A new approach”, Athens University of Economics and Business, Greece, 18th February 2016.
15. “Spillover effects between oil shocks and stock markets”, University of Amsterdam, Netherlands, 11th May 2015.
16. “Investments and uncertainty: A macroeconomic perspective”, University of Ulster, UK, 6th May 2015.
17. “Oil prices and stock market returns: Time-varying spillover effects”, Panteion University, Greece, 1st April 2015.
18. “Forecasting Macro-Finance data using biologically inspired algorithms”, 2nd Summer School on Innovation and Modelling in Biotechnology and Bioinformatics, Ionian University, 16-21 July 2010, Corfu - Greece.
19. “Forecasting macro-finance data using particle swarm optimisation”, Lecture/Staff Seminar: Department of Economics Staff Seminar Series, Department of Economics University of Portsmouth, 20 May 2010.
20. “Stock options Trading, Returns and Volatility”, Lecture/Staff Seminar: Computational Science and Applications Interdisciplinary Research Seminars, Department of Mathematics and School of Computing, University of Portsmouth, 7 May 2008.

Academic and Professional Memberships

2014 – 2020 : Member of the External Examiners Committee of the Hellenic Quality Assurance Agency
 2013 — Present: Member of the Euro Area Business Cycle Network
 2012 — Present: Member of the Royal Economic Society
 2012 — Present: Member of the International Association for Energy Economics
 2011 — Present: Member of the European Economic Association

2010 — Present: Fellow of the Higher Education Academy, UK.
 1999 — Present: Member of the Economic Chamber of Greece (reg. number 9901062359).

**PhD
 Completions**

2021: Frazer Ball, Bournemouth University.
 2021: Festus Adedoyin, Bournemouth University.
 2021: Noah Nzeribe, Bournemouth University.
 2020: Michail Filippidis, University of Portsmouth.
 2020: Azadeh Pazouki, Bournemouth University.
 2019: Wansu Hu, Bournemouth University.
 2017: Xu Huang, Bournemouth University.
 2017: Zara Ghodsi, Bournemouth University.
 2017: Kolawole Albright, Bournemouth University.
 2017: TianHui Sun, Portsmouth University.
 2013: Bruno Eeckels, Bournemouth University.

**PhD/Mphil
 Examination**

2018: Bang Xiao, Ph.D., title: Nonlinear dynamic positive feedback trading and the complexity of the stock market, Coventry University, School of Accounting, Finance and Economics.
 2018: Lazarus Tapuwa Mabivra, Ph.D., title: Essays on the interplay between bank competition, corporate governance, financial stability and misreporting in the context of the global financial crisis, University of Sussex, School of Business, Management and Economics.
 2017: Magnus Okoi Abeng, Ph.D., title: Oil Price Uncertainty, Sectoral Stock Returns and Output Growth in Nigeria, Surrey University, Faculty of Arts and Social Sciences.
 2017: Mutawakil Zankawa Mumuni, Ph.D., title: Modelling the Relationship Between Oil Prices and Economic Activity: Evidence from Ghana, Kingston University, School of Law, Social and Behavioural Sciences.
 2017: Gabriel Ahinful, Ph.D., title: The Relationship between Environmental Management Practices and Financial Performance of Ghanaian SMEs, Bournemouth University, Department of Accounting, Finance and Economics.
 2017: Dinuka Herath, Ph.D., title: Essays on 'Disorganization' in Contemporary Organizations, Bournemouth University, Department of Leadership, Strategy and Organisation.
 2016: Nader Alhabri, Ph.D., title: Separability between signal and noise components using the distribution of a scaled Hankel Matrix Eigenvalues with application in Biomedical signals, Bournemouth University, Department of Accounting, Finance and Economics.
 2016: Emmanuel Silva, Ph.D., title: Theoretical Advancements and Applications in Singular Spectrum Analysis, Bournemouth University, Department of Accounting, Finance and Economics.
 2015: Camilo Calderon, Ph.D., title: Exchange rate determination, Bournemouth University, Department of Accounting, Finance and Economics.
 2014: Ishmael Tingbani, Ph.D., title: Working Capital Management and Prof-

itability of UK Firms: A Contingency Theory Approach, Bournemouth University, Department of Accounting, Finance and Economics.

2012: Hardi Omer, MPhil, title: On the effects of outlier(s) on the Singular Spectrum Analysis Technique, Cardiff University, School of Mathematics.

Scholarly Awards and Rankings

2020: Ranked 2nd in the list of Top Economists in Greece in the Last Ten Years according to IDEAS (ranked 6th of all times)

(<https://ideas.repec.org/top/top.greece.html>)

2020: Top 1% Economists in the Last Ten Years according to IDEAS

(<https://ideas.repec.org/top/top.person.all10.html>)

2019: Tom Fetherstone Prize in International Review of Financial Analysis (IRFA) for the best paper published in IRFA in 2017

2019: Top 2% Economists in the Last Ten Years according to IDEAS

(<https://ideas.repec.org/top/top.person.all10.html>)

2017: Outstanding Reviewer Award, Energy Economics, International Review of Financial Analysis, Energy Policy, Quarterly Review of Economics and Finance.

2016: Outstanding Reviewer Award, Economic Modelling.

2015: Outstanding Reviewer Award, Energy Economics.

2010: Best Paper in Session Award. “Oil, inflation and the stock market: Transmission mechanisms for oil-importing and oil-exporting countries”, presented at the European Applied Business Research Conference (7-10 June 2010, Dublin, Ireland).

2009: Distinguished Scientist with a PhD in Finance; I received this scholarly award by the Hellenic Ministry of Defence for my contribution to high-quality academic papers in the area of Finance.

2001: PhD Bursary, Bournemouth University.

Member of Scientific Committees

2019: 7th International Symposium on Environment and Energy Finance Issues (ISEFI-2019), 23-24 May, Paris, France.

2018: 6th International Symposium on Environment and Energy Finance Issues (ISEFI-2018), 24-26 May, Paris, France.

2017: 5th International Symposium on Environment and Energy Finance Issues (ISEFI-2017), 22-23 May, Paris, France.

2017: 3rd International Conference on Energy Materials and Environment Engineering (ICEMEE 2017), 10-12 March, Bangkok, Thailand.

2016: 3rd International Open Conference on Business and Public Administration (IOCBPA) , 16-17 April, virtual web-based conference, Greece.

2015: 2nd Hellenic Open Business Administration (HOBA) International Conference, 7-8 March, virtual web-based conference, Greece.

2014: 1st Hellenic Open Business Administration (HOBA) International Conference, 8-9 March, virtual web-based conference, Greece.

2012: 1st International Symposium on Business, Economics and Financial Applications (1st ISBEFA, 2012), 1-2 June, Kefalonia, Greece.

2010: The 1st Symposium on Modern Greece: Business, Economic, Social,

Cultural and Political Aspects, 5-6 September, University of Strathclyde, Glasgow, Scotland.

**Member of
Organising
Committees**

2016: 3rd International Conference on Energy Materials and Environment Engineering (3rd ICEMEE, 2016), 10-12 March, Bangkok, Thailand.
2012: 1st International Symposium on Business, Economics and Financial Applications (1st ISBEFA, 2012), 1-2 June, Kefalonia, Greece.

**Professional
Qualifications**

2000: Market Maker at the Athens Derivatives Exchange (ADEX) in Greece.

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