

Georgios Papapanagiotou

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WORK

Appointed lecturer, Department of Economics, University of Macedonia, 2024-present

Postdoctoral researcher, Department of Economics, University of Macedonia, 2023-present

EDUCATION

Ph.D. in Economics, University of Macedonia, 2023

M.Sc. in Economic Science, University of Macedonia, 2019

B.S. in Mathematics, Aristotle University of Thessaloniki, 2017

RESEARCH

Interests

Applied Econometrics, Bayesian Econometrics, Monetary Economics, Cryptocurrencies

Work in progress

European trade and growth imbalances: a sign-restriction GVAR analysis, with P. McAdam, K. Mouratidis and T. Panagiotidis

UK productivity: the long and the short of it, with K. Mouratidis and C. Theonissen

Work submitted in journals

A time-varying Granger-causality approach on the determinants of bitcoin returns, with T. Panagiotidis and T. Stengos

A note on the determinants of NFTs returns, with T. Panagiotidis

UK Foreign direct investments in uncertain economic times, with C. Milas and T. Panagiotidis

An assessment of inflation targeting, with C. Milas, T. Dergiades and T. Panagiotidis

Publications

T. Panagiotidis, G. Papapanagiotou, and T. Stengos. "A Bayesian approach for the determinants of bitcoin returns". In: *International Review of Financial Analysis* 91 (2024), p. 103038.

<https://doi.org/10.1016/j.irfa.2023.103038>.

G. Bampinas, T. Panagiotidis, and G. Papapanagiotou. "Oil shocks and investor attention". In: *The Quarterly Review of Economics and Finance* 87 (1 2023), pp. 68–81.

<https://doi.org/10.1016/j.qref.2022.11.006>.

T. Panagiotidis, G. Papapanagiotou, and T. Stengos. “Dying together: a convergence analysis of fatalities during COVID”. In: *The Journal of Economic Asymmetries* 28 (1 2023).
<https://doi.org/10.1016/j.jeca.2023.e00315>.

J. Otero, T. Panagiotidis, and G. Papapanagiotou. “Multivariate cointegration and temporal aggregation: some further simulation results”. In: *Computational Economics* 59 (1 2022), pp. 59–70. <https://doi.org/10.1007/s10614-020-10062-w>.

T. Panagiotidis, G. Papapanagiotou, and T. Stengos. “On the volatility of cryptocurrencies”. In: *Research in International Business and Finance* 62 (1 2022), pp. 68–81.
<https://doi.org/10.1016/j.ribaf.2022.101724>.

J. Otero, T. Panagiotidis, and G. Papapanagiotou. “Testing for exuberance in house prices using data sampled at different frequencies”. In: *Studies in Nonlinear Dynamics & Econometrics* 26 (5 2021), pp. 675–691. [10.1515/snde-2021-0030](https://doi.org/10.1515/snde-2021-0030).

Conferences

European Economics and Finance Society Twenty First Annual Conference, FernUniversität Hagen in Berlin, Berlin, Germany, 2023

Cryptocurrency Research Conference, Durham University Business School, Durham, UK, 2022
European Economics and Finance Society Twentieth Annual Conference, Cracow University of Economics, Cracow, Poland, 2022

Cryptocurrency Research Conference, Virtual Conference, 2021

14th International Conference on Computational and Financial Econometrics, Virtual Conference, 2020

International PhD Meeting in Economics, University of Macedonia, Thessaloniki, Greece, 2019

5th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Thessaloniki, Greece, 2019