

# Theologos E. Dergiades

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## Current and Past Appointments

- 2019-NOW: University of Macedonia, Assistant Professor.
- 2015-2019: University of Macedonia, Lecturer.
- 2011-2015: International Hellenic University, Academic Associate.
- 2010-2011: Cyprus University of Technology, Post-Doc Researcher.

## Education

- PhD in Economics, University of Macedonia, Greece, 2010.
- MSc in Econometrics & Finance, University of York, UK, 2003.
- BSc in Economics, University of Macedonia, Greece, 2001.

## Research

### *Peer-Reviewed Journal Articles*

- Dergiades, T., C. Milas, E. Mossialos and T. Panagiotidis (2022). COVID-19 anti-contagion policies and economic support measures in the US. *Oxford Economic Papers*, forthcoming.
- Dergiades, T., C. Milas and T. Panagiotidis (2022). Unemployment Claims During COVID-19 and Economic Support Measures in the US. *Economic Modelling* 113, 105891.
- Dergiades, T., C. Milas, E. Mossialos and T. Panagiotidis (2022). Effectiveness of Government Policies in Response to the first COVID-19 Outbreak. *PLOS Global Public Health* 2, e0000242.
- Milas, C., T. Panagiotidis and T. Dergiades (2021). Does it Matter where you Search? Twitter versus Traditional News Media. *Journal of Money, Credit and Banking* 53, (7), 1757-1795.
- Arampatzidis, I., T. Dergiades, R.K. Kaufmann and T. Panagiotidis (2021). Oil and the U.S. Stock Market: Implications for Low Carbon Policies. *Energy Economics* 103, 105588.

Dergiades, T. and P. Pouliasis (2021). Should the Predictability of Stock Returns be “hooked on” Long Horizon Regressions? *International Journal of Finance and Economics*, 1-15.

Psychoyios D., O. Missiou and T. Dergiades (2021). Energy based estimation of the Shadow Economy: The role of Governance Quality. *Quarterly Review of Economics and Finance* 80, 797-808.

Dergiades, T., C. Milas and T. Panagiotidis (2020). A Mixed Frequency Approach for Stock Returns and Valuation Ratios. *Economics Letters* 187, 108861.

Dergiades, T., E. Mavragani and B. Pan (2018). Google Trends and Tourists’ Arrivals: Emerging biases and proposed corrections. *Tourism Management* 66 (3), 108-120.

Dergiades, T., R. Madlener and G. Christofidou (2018). The nexus between natural gas spot and futures prices at NYMEX: Do weather shocks and non-linear causality in low frequencies matter? *The Journal of Economic Asymmetries* 12 (2), 5-18.

Mitianoudis, N. and T. Dergiades (2017). Stock Prices Predictability at Long-horizons: Two Tales from the Time-Frequency Domain. *Credit & Capital Markets* 50 (1), 37-61.

Dergiades, T., R.K. Kaufmann and T. Panagiotidis (2016). Long-Run Changes in Radiative Forcing and Surface Temperature: The Effect of Human Activity over the Last Five Centuries. *Journal of Environmental Economics and Management* 76 (2), 67-85.

Dergiades, T., C. Milas and T. Panagiotidis (2015). Tweets, Google Trends and Sovereign Spreads in the GIIPS. *Oxford Economic Papers* 67 (2), 406-432.

Kontopoulos, E., C. Berberidis, T. Dergiades and N. Bassiliades (2013). Ontology-based sentiment analysis of twitter posts. *Expert Systems with Applications* 40 (10), 4065-4074.

Dergiades T. (2012). Do Investors’ Sentiment Dynamics affect Stock Returns? Evidence from the US Economy. *Economics Letters* 116 (5), 404-407.

Dergiades T., G. Martinopoulos and L. Tsoulfidis (2012). Energy Consumption and Economic Growth: Parametric and Non-Parametric Causality Testing for the Case of Greece. *Energy Economics* 36 (3), 686-697.

Dergiades, T. and L. Tsoulfidis (2011). Revisiting Residential Demand for Electricity in Greece: New Evidence from the ARDL Approach to Cointegration Analysis. *Empirical Economics* 41 (2), 511-531.

Tsintzos, P. and T. Dergiades (2011). Uncertainty in the Public Debt Market and Stochastic Long-Run Growth. *Economic Modelling* 28 (1), 67-73.

Katsikas, E, and T. Dergiades (2012). Higher Education Policy in Greece: Filling the Danaids’ Jar. *Empirica* 39 (3), 279-292.

Dergiades, T. and T. Dasilas (2010). Modelling and Forecasting Mobile Telecommunication Services: The Case of Greece. *Applied Economics Letters* 17 (18), 1823-1828.

Dergiades, T. and L. Tsoulfidis (2008). Estimating Residential Demand for Electricity in the United States, 1965-2006. *Energy Economics* 30 (5), 2722-2730.

Dergiades, T. and L. Tsoulfidis, (2007). A New Method for the Estimation of Capacity Utilization: Theory and Empirical Evidence from 14 EU Countries. *Bulletin of Economic Research* 59 (4), 361-381.

Dergiades, T. and L. Tsoulfidis (2007). Estimating Capacity Utilization Using a SVAR Model: An application to the US and Canadian Economies. *Economics Bulletin* 5 (4), 1-12.

### ***Working Paper Series: Peer-Reviewed***

Dergiades, T., C. Milas and T. Panagiotidis (2017). An assessment of the Inflation Targeting Experience. Bank of Estonia (Eesti Bank) working papers series No. 10. Bank of Estonia, Tallinn.

Dergiades, T., B. Pan and E. Mavragani (2017). Arrivals of Tourists in Cyprus: Mind the Web Search Intensity. GreeSE Paper No. 107, Hellenic Observatory, London School of Economics.

Dergiades, T., C. Milas and T. Panagiotidis (2013). Tweets, Google Trends and Sovereign Spreads in the GIIPS. GreeSE Paper No. 78, Hellenic Observatory, London School of Economics.

### ***Book Chapters: Peer-Reviewed***

Grammenos, C., T. Dergiades and G. Mazis (2014). Evidence on the Pricing of the Syndicated Loans for the Global Port Industry. In Meersman, H., Van de Voorde, E. and T. Vanelslander (Eds.), *Port Infrastructure Finance*, 87-110, London: Taylor and Francis.

### ***Work in Progress***

Dergiades, T., C. Milas and T. Panagiotidis (2022). An assessment of the Inflation Targeting Experience. *work in progress*.

## Citation Analysis & Metrics<sup>1,2</sup>

Author's ranking in Europe (all time): top 17%

Author's ranking in Greece (all time): top 14%

Author's ranking in Greece (last 10 years): top 9%

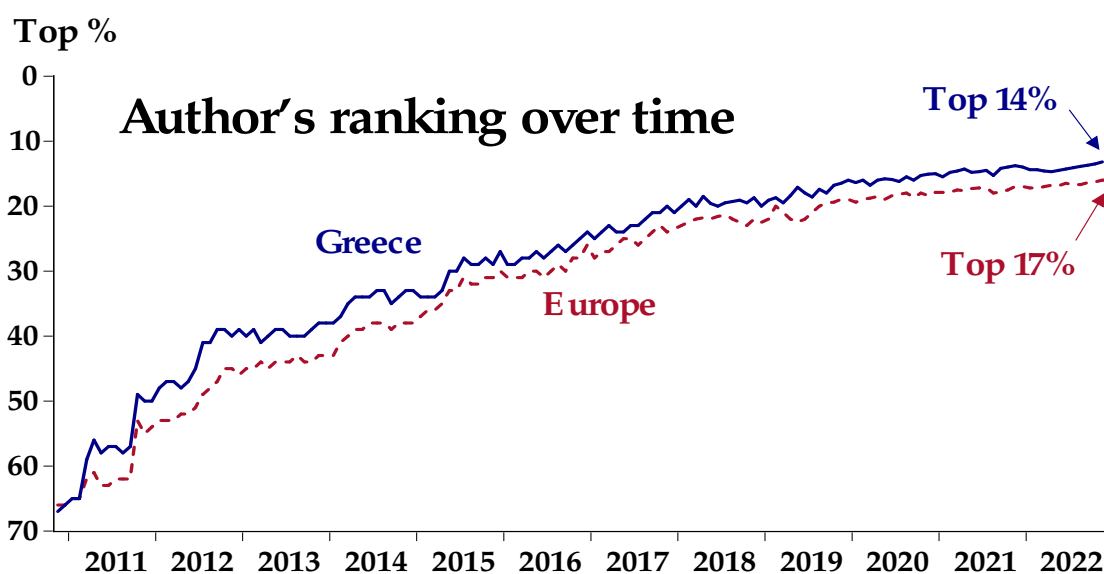
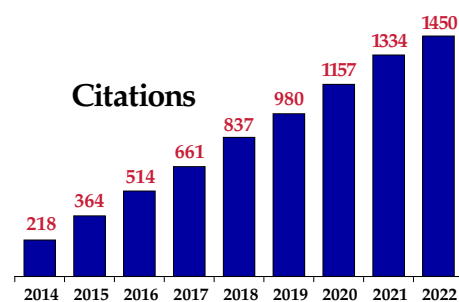
(Source: RePEc/ideas Ranking).

1438 citations (Source: Scopus & Google Scholar).

2.06% self-citations incl. co-authors (Source: Scopus).

h-index: 12 and AWCRC index: 207.86

Cumulative impact factor of published papers: 82.02



## Professional Activities

Reviewer for: *Nature: Scientific Reports*, JOURNAL OF MONEY, CREDIT & BANKING, *Macroeconomic Dynamics*, JOURNAL OF BANKING & FINANCE, *Economics Letters*, JOURNAL OF ECONOMIC BEHAVIOR & ORGANIZATION, *Energy Economics*, EMPIRICAL ECONOMICS, *Oxford Economic Papers*, APPLIED ECONOMICS, *Applied Financial Economics*, ENERGY POLICY, *Review of Economic Analysis*, MULTINATIONAL FINANCE JOURNAL, *North American Journal of Economics & Finance*, ECONOMICS & BUSINESS LETTERS, *Emerging Markets Finance & Trade*, JOURNAL OF COMMODITY MARKETS, *Quarterly Review of Economics & Finance*, THE ENERGY JOURNAL, *Economic Modelling*, EUROPEAN JOURNAL OF FINANCE.

<sup>1</sup>The h-index adds an age-related weighting to each cited article, giving less weight to older articles.

<sup>2</sup>The AWCRC measures the number of citations to an entire body of work, adjusted for the age of each individual paper.

## Research Project Participation

2022-2023: Principal Investigator (PI) in the national project: EPIDEMIC: GOVERNMENT POLICIES IN RESPONSE TO COVID-19 OUTBREAK: EFFECTIVENESS AND ECONOMIC IMPACT, funded by the Hellenic Foundation for Research and Innovation (H.F.R.I.) under the 4th Call for Action “Science and Society”- Emblematic Action - “Interventions to address the economic and social effects of the COVID-19 pandemic” (Project Number: 4882). Total Budget: 68.730€.

2018-2021: Research Scientist in the national project: PROPERDIESEL: VALORIZATION OF OIL REFINERY LIQUID WASTE WITH SIMULTANEOUS GLYCEROL RECYCLING FROM BIODIESEL INDUSTRIES TOWARDS THE PRODUCTION OF HIGH ADDED VALUE PROPYLENE AND GLYCERIDES VIA ESTERIFICATION FOR THE SYNTHESIS OF BIODIESEL, funded in the frame of the call “Ereunw-Dimiourgw-Kainotomw” for the collaboration between industries and research organizations. Total Budget: 957.602€.

## Fields of Research Interest

Information Demand, Applied Macrofinance, Time Series Econometrics.

## Awards for Outstanding Research

Grant Awards from International Hellenic University.  
*May 2012, NOVEMBER 2012 & January 2013.*

Grant Awards from University of Macedonia.  
*April 2009, DECEMBER 2011, February 2013, MAY 2016 & March 2018.*

## Popular Press Articles about my Research

LSE BLOG: AMERICAN POLITICS AND POLICY, Before vaccines, government interventions were more effective at controlling COVID-19 when combined with economic support measures, 21/7/2022.

Available at:[Click here](#)

LSE BLOG: AMERICAN POLITICS AND POLICY, Greater economic support would have softened the effects of the COVID-19 pandemic on labor markets across the states, 10/6/2022.

Available at:[Click here](#)

KATHIMERINI, A methodology for ranking economic departments (in Greek), 23/1/2022.

Available at:[Click here](#)

KATHIMERINI, Challenges in the Greek higher education: Quantity or Quality? (in Greek), 5/7/2021.

Available at:[Click here](#)

LSE BLOG: BRITISH POLITICS AND POLICY, How effectively have governments responded to COVID-19 so far?, 1/6/2020.

Available at:[Click here](#)

KATHIMERINI, COVID-19 and the dilemma for schools opening (in Greek), 22/5/2020.

Available at:[Click here](#)

THE WALL STREET JOURNAL, Grexit Tweets Deepened Crisis, 12/6/2014.

Available at:[Click here](#)

THE GUARDIAN, Central bank independence: Chart on inflation targeting, 28/9/2017.

Available at:[Click here](#)

THE CONVERSATION, What moves markets more, Twitter or traditional news? 5/12/2018.

Available at:[Click here](#)

BARRON'S, Twitter Influences Markets More than Traditional Media 7/1/2019.

Available at:[Click here](#)

KATHIMERINI, A Tweet can Bankrupt a Country (in Greek), 6/4/2014.

Available at:[Click here](#)

TO BHMA, The Domino Effect and the Nutcracker (in Greek), 15/12/2014.

Available at:[Click here](#)

KATHIMERINI, Why “Grexit” can be Proved a Boomerang (in Greek), 10/1/2015.

Available at:[Click here](#)

## Teaching Experience & Teaching Performance

### *University of Macedonia*

**COURSE TITLE, (LEVEL): DURATION. [EVALUATION SCORE]**

Econometrics I, (BSc): Fall 2014 to 2022. [4.5/5.0]<sup>3</sup>

Econometrics II, (BSc): Spring 2015 to 2022. [4.9/5.0]

Macroeconomic Theory, (BSc): Spring 2015 to 2022. [4.5/5.0]

Mathematics I, (BSc): Fall 2015 to 2022. [4.1/5.0]

Mathematics II, (BSc): Spring 2016 to 2019. [4.7/5.0]

Data Analysis & Econometrics, (MSc): Fall 2016 to 2022. [4.7/5.0]

Time Series Forecasting, (MSc): Spring 2020 to 2022.[4.6/5.0]

### *International Hellenic University*

**COURSE TITLE, (LEVEL): DURATION. [EVALUATION SCORE]**

Quantitative Methods (MSc): Fall 2013 to 2022 (English taught). [4.5/5.0]

Quantitative Methods for Decision Making (MSc): Spring 2020 & 2021 (English taught).[4.6/5.0]

### *Hellenic Open University*

**COURSE TITLE, (LEVEL): DURATION. [EVALUATION SCORE]**

Quantitative Methods (BSc): Fall & Spring 2021-2022 (Distance learning). [4.6/5.0]

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<sup>3</sup>The numbers within the square brackets indicate the average student evaluation score for the respective reported years.

## Recent Invited Lectures

2019: Cass Business school, Centre for Shipping, Trade and Finance, United Kingdom, Invited Lecture entitled: Should the Predictability of Stock Returns be hooked on Long Horizon Regressions?

2019: 11<sup>th</sup> International Conference on International Business, Thessaloniki, Greece, Invited Presentation entitled: Twitter versus Traditional News Media and the Sovereign Bond Markets.

## Student Supervision

2020-NOW: Member of the Supervising Committee (three-membered committee) of 1 PhD thesis at the Department of Economics, University of Macedonia.

2017-2018: Member of the Defense Committee of 2 PhD theses at the Department of Economics and the Department of International & European Studies, University of Macedonia.

2016-NOW: Supervision of 2 master Diploma theses at the Department of International & European Studies, University of Macedonia.

2011-NOW: Supervision of more than 30 master Diploma theses at the School of Science & Technology, International Hellenic University.

## Administrative Experience

2020-NOW: Member of the Governing Board of the International Hellenic University (IHU).

2020-NOW: Member of the Governing Board of the Center of International Programmes of Studies, IHU.

2016-NOW: Substitute Scientific Responsible of the MSc programs ENERGY SYSTEMS, ENERGY & FINANCE and ENERGY BUILDING DESIGN.

2015-NOW: Member of the General Assembly of the Department of International & European Studies, University of Macedonia.

2015-NOW: Member of the Internal Evaluation Committee of the Department of International & European Studies, University of Macedonia.

2011-2019: Member of the Students Evaluation Committee of the School of Science & Technology, IHU.