

Theologos E. Dergiades

Assistant Professor in Macrofinance
Dept. of International & European Studies
University of Macedonia
Egnatia St 156, 54636, Thessaloniki, Greece
Phone: (+30) 6932 768932
Fax: (+30) 2310 474590
Office: (+30) 2310 891 724
Email: dergiades@uom.edu.gr

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

Milas, C., T. Panagiotidis and T. Dergiades (2020). Does it Matter where you Search? Twitter versus Traditional News Media. *Journal of Money, Credit and Banking*, forthcoming.

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

Psychoyios D., O. Missiou and T. Dergiades (2019). Energy based estimation of the Shadow Economy: The role of Governance Quality. *Quarterly Review of Economics and Finance*, forthcoming

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.

Dergiades, T., R. 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.

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., 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. Vanellander (Eds.), *Port Infrastructure Finance*, 87-110, London: Taylor and Francis.

Work in Progress

Dergiades, T., C. Milas and T. Panagiotidis (2020). An assessment of the Inflation Targeting Experience. *work in progress*.

Dergiades, T. and P. Pouliasis (2020). Should the Predictability of Stock Returns be hooked on Long Horizon Regressions? *Submitted*.

Arampatzidis, I., T. Dergiades, R. Kaufmann and T. Panagiotidis (2020). Oil and the U.S. Stock Market: Aggregate and Disaggregate Analysis *Submitted*.

Fields of Research Interest

Information Demand, Tourism Economics, Energy Economics, Applied Macrofinance.

Citation Analysis & Metrics^{1,2}

Author's ranking in Europe (all time): top 20%

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

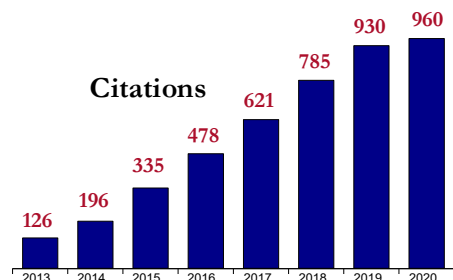
Author's ranking in Greece (last 10 years): top 7.9%
(Source: RePEc/ideas Ranking).

965 citations (Source: Scopus & Google Scholar).

2.68% self-citations incl. co-authors (Source: Scopus).

h-index: 11 and AWCRC index: 141.84

Cumulative impact factor of published papers: 32.34



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

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



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*, ECONOMIC MODELLING.

Research Project Participation

2020-2023: Research Scientist in the Horizon 2020 EU project: BLACKCYCLE: FOR THE CIRCULAR ECONOMY OF TYRE DOMAIN: RECYCLING END OF LIFE TYRES INTO NEW TYRES, funded in the frame of the EU Innovation Action Project CE-SC5-07-2018-2019-2020, Grant Agreement No: 869625. Total Budget: 15.998.301€.

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€.

2012-2014: Participation in the research project: SMART IHU: SMART INTERNATIONAL HELLENIC UNIVERSITY, funded in the frame of the Operational Program Education and Lifelong Learning, OPS200056. Total Budget: 150.000€.

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

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

International Hellenic University

Quantitative Methods (MSc): Fall 2013, 2014, 2015, 2016, 2017, 2018 (English taught).

Applied Econometrics (MSc): Spring 2011 & 2012 (English taught).

University of Macedonia

Econometrics I, (BSc): Fall 2014, 2015, 2016, 2017, 2018, 2019.

Econometrics II, (BSc): Spring 2015, 2016, 2017, 2018, 2019.

Macroeconomic Theory, (BSc): Spring 2015, 2016, 2017, 2018, 2019.

Mathematics I, (BSc): Fall 2015, 2016, 2017, 2018, 2019.

Mathematics II, (BSc): Spring 2016, 2017, 2018.

Data Analysis & Econometrics, (MSc): Fall 2016, 2017, 2018, 2019.

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.

Last updated: April 25, 2020