## THEODORE PANAGIOTIDIS <a href="http://users.uom.gr/~tpanag/">http://users.uom.gr/~tpanag/</a>

## **Education**

1997: B. Sc. in Economics, University of Macedonia, Greece

1998: M.A. Economics & Finance, University of Sheffield, UK.

2003: Ph.D. Economics, University of Sheffield, UK.

## Working Experience

2000-2: Teaching Assistant, University of Sheffield.

2002-3: Research Fellow, Brunel University. ESRC Project on Inflation Targeting.

2003-2007: Lecturer in Economics, Loughborough University.

2007 -: Department of Economics, University of Macedonia, Greece.

Citations: 3831 (Goolge Scolar), 1748 (Scopus), 3009 (ReserachGate).

## **Publications**

- 1. Bampinas, G, Panagiotidis, T. and Politsidis P. (2023) Sovereign bond and CDS market contagion: A story from the Eurozone crisis. forthcoming Journal of International Money and Finance.
- 2. Bakas, D., Panagiotidis, T., & Pelloni, G. (2023). Labor Reallocation and Unemployment Fluctuations: A Tale of Two Tales. International Journal of Finance and Economics, forthcoming.
- 3. Panagiotidis, T., Papapanagiotou, G., & Stengos, T. (2022). On the volatility of cryptocurrencies. Research in International Business and Finance, 62, 101724.
- 4. Dergiades, T., Milas, C., Mossialos, E., & Panagiotidis, T. (2022). COVID-19 anticontagion policies and economic support measures in the USA. Oxford Economic Papers.
- 5. Dergiades, T., Milas, C., Mossialos, E., & Panagiotidis, T. (2022). Effectiveness of government policies in response to the first COVID-19 outbreak. PLOS Global Public Health, 2(4), e0000242.
- 6. Boikos, S., Panagiotidis T., Voucharas G. (2022). Financial development, reforms and growth. Economic Modelling, 108, 105734.
- 7. Holmes, M. J., Otero, J., & Panagiotidis, T. (2022). Convergence in retail gasoline prices: insights from Canadian cities. The Annals of Regional Science, 68(1), 207-228.
- 8. Chisiridis, K., Mouratidis, K., & Panagiotidis, T. (2022). The north-south divide, the euro and the world. Journal of International Money and Finance, 121, 102516.
- 9. Arvanitopoulos, T., Monastiriotis, V. and Panagiotidis, T., (2021), Drivers of convergence: The role of first- and second-nature geography, *Urban Studies*, 58, issue 14, p. 2880-2900.
- 10. Milas, C., Panagiotidis, T. and Dergiades, T., (2021), Does It Matter Where You Search? Twitter versus Traditional News Media, *Journal of Money, Credit and Banking*, 53, issue 7, p. 1757-1795.
- 11. Arampatzidis, I., Dergiades, T., Kaufmann, R. and Panagiotidis, T., (2021), Oil and the U.S. stock market: Implications for low carbon policies, *Energy Economics*, 103, issue C, number S0140988321004564.
- 12. Dergiades, T., Milas, C. and Panagiotidis, T., (2020), A mixed frequency approach for stock returns and valuation ratios, *Economics Letters*, 187, issue C, number S0165176519304355.
- 13. Panagiotidis, Theodore and Printzis, Panagiotis, (2020), What is the investment loss due to uncertainty? *Global Finance Journal*, 45, issue C, number S1044028318302023.
- 14. Boumparis, P., Milas, C. and Panagiotidis, T., (2019), Non-performing loans and sovereign credit ratings, *International Review of Financial Analysis*, 64, issue C, p. 301-314
- 15. Holmes, M., Otero, J. and Panagiotidis, T., (2019), Property heterogeneity and convergence club formation among local house prices, *Journal of Housing Economics*, 43, issue C, p. 1-13.
- 16. Panagiotidis, T., Stengos, T. and Vravosinos, O., (2019), The effects of markets, uncertainty and search intensity on bitcoin returns, *International Review of Financial Analysis*, 63, issue C, p. 220-242.
- 17. Bampinas, G., Panagiotidis, T. and Rouska, C., (2019), Volatility persistence and asymmetry under the microscope: the role of information demand for gold and oil, *Scottish Journal of Political Economy*, 66, issue 1, p. 180-197.

- 18. Gabrieli, T., Panagiotidis, T. and Xu, Y., (2019), Pair-wise convergence of intra-city house prices in Beijing, *The Journal of Economic Asymmetries*, 20, issue C.
- 19. Panagiotidis, T., Stengos, T. and Vravosinos, O., (2018), On the determinants of bitcoin returns: A LASSO approach, *Finance Research Letters*, 27, issue C, p. 235-240.
- 20. Bampinas, G., Ladopoulos, K. and Panagiotidis, T., (2018), A note on the estimated GARCH coefficients from the S&P1500 universe, *Applied Economics*, 50, issue 34-35, p. 3647-3653.
- 21. Holmes, M., Otero, J. and Panagiotidis, T., (2018), Climbing the property ladder: An analysis of market integration in London property prices, *Urban Studies*, 55, issue 12, p. 2660-2681.
- 22. Boumparis, P., Milas, C. and Panagiotidis, T., (2017), Economic policy uncertainty and sovereign credit rating decisions: Panel quantile evidence for the Eurozone, *Journal of International Money and Finance*, 79, issue C, p. 39-71.
- 23. Gkiourkas, E., Panagiotidis, T. and Pelloni, G., (2017), Revisiting the macroeconomic effects of labor reallocation, *Economics Letters*, 158, issue C, p. 88-93.
- 24. Bampinas, G. and Panagiotidis, T., (2017), Oil and stock markets before and after financial crises: A local Gaussian correlation approach, *Journal of Futures Markets*, 37, issue 12, p. 1179-1204.
- 25. Bakas, D., Panagiotidis, T. and Pelloni, G., (2017), 16. Regional and Sectoral Evidence of the Macroeconomic Effects of Labour Reallocation: A panel Data analysis, *Economic Inquiry*, 55, issue 1, p. 501-526.
- 26. Bampinas, G., Konstantinou, P. and Panagiotidis, T., (2017), Inequality, demographics and the housing wealth effect: Panel quantile regression evidence for the US, *Finance Research Letters*, 23, issue C, p. 19-22.
- 27. Holmes, M., Otero, J. and Panagiotidis, T., (2017), A Pair-wise Analysis of Intra-city Price Convergence Within the Paris Housing Market, *The Journal of Real Estate Finance and Economics*, 54, issue 1, p. 1-16.
- 28. Dergiades, T., Kaufmann, R. and Panagiotidis, T., (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, issue C, p. 67-85.
- 29. Bakas, D., Panagiotidis, T. and Pelloni, G., (2016), On the significance of labour reallocation for European unemployment: Evidence from a panel of 15 countries, *Journal of Empirical Finance*, 39, issue PB, p. 229-240.
- 30. Boumparis, P., Milas, C. and Panagiotidis, T., (2015), Has the crisis affected the behavior of the rating agencies? Panel evidence from the Eurozone, *Economics Letters*, 136, issue C, p. 118-124.
- 31. Dergiades, T., Milas, C. and Panagiotidis T. (2015) Tweets, Google Trends and Sovereign Spreads in the GIIPS, *Oxford Economic Papers*, 67, 406-432.
- 32. Chortareas, G, Magkonis, G., Moschos D. and Panagiotidis T. (2015) Financial Development and Growth in Advanced and Developing Open Economies: Evidence from Panel, *Review of Development Economics*, 19, 163-177.
- 33. Bampinas, G. and Panagiotidis, T., (2015), Are gold and silver a hedge against inflation? A two century perspective, *International Review of Financial Analysis*, 41, issue C, p. 267-276.
- 34. Bampinas, G. and Panagiotidis, T., (2015), On the relationship between oil and gold before and after financial crisis: linear, nonlinear and time-varying causality testing, *Studies in Nonlinear Dynamics & Econometrics*, 19, issue 5, p. 657-668.
- 35. Holmes, M.J., J. Otero, T. Panagiotidis 2014, A note on the extent of US regional incomes convergence, *Macroeconomic Dynamics*, 18, 1635-1655.
- 36. Holmes, M.J, J. Otero, T. Panagiotidis, 2013, On the dynamics of Gasoline market integration in the US, *Energy Economics* 36, 503-510.
- 37. Alagidede, P. and T. Panagiotidis 2012 Stock returns and inflation: Evidence from Quantile regression, *Economics Letters* 117, 283-286.
- 38. Chortareas, G., G. Magonis, T. Panagiotidis, 2012, The asymmetry of the New Keynesian Phillips curve in the euro-area, *Economics Letters* 114, 161-163.
- 39. M. J. Holmes J. Otero T. Panagiotidis, 2011, Investigating Regional House Price Convergence in the United States: Evidence from a pair-wise approach, *Economic Modelling*, 28(6), 2369-2376.

- 40. Alagidede, P., Panagiotidis T. X. Zhang 2011. Causal relationship between stock prices and exchange rates, *Journal of International Trade and Economic Development*, 20(1), 67-86.
- 41. M. Christidou T. Panagiotidis, 2010. Purchasing Power Parity and the European single currency: Some new evidence, *Economic Modelling*, 27 (5), P 1116-1123.
- 42. M. J. Holmes J. Otero T. Panagiotidis, 2010. On the Stationarity of Current Account Deficits in the European Union, *Review of International Economics*, 18(4), p 730-740.
- 43. Panagiotidis T., 2010. An Out-of-Sample Test for Nonlinearity in Financial Time Series: An Empirical Application, *Computational Economics*, vol. 36(2), p 121-132.
- 44. Lekkos, I. Milas, C., Panagiotidis, T. 2007. Forecasting interest rate spreads using domestic and international risk factors: Evidence from Linear and non-linear models, *Journal of Forecasting*, vol 26, 601-619.
- 45. Panagiotidis, T. Pelloni, G. 2007. Non-Linearity in the Canadian and US labour markets: Univariate and Multivariate evidence from a battery of tests, *Macroeconomic Dynamics*, 11, 613-637.
- 46. Panagiotidis, T. Rutledge, E. 2007. Oil and Gas Markets in the UK: A cointegrating approach, *Energy Economics*, 29, 329-347.
- 47. Sharma, A. Panagiotidis, T. 2005. An analysis of exports and growth in India: Some Empirical Evidence, *Review of Development Economics*, Vol 9 (2), pp232-248.