

CURRICULUM VITAE

NAME: THEOLOGOS PANTELIDIS (BSc, MSc, PhD)

CURRENT POSITION: Assistant Professor, Department of Economics, University of Macedonia

BUSINESS ADDRESS: University of Macedonia
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PERSONAL DATA: Date of birth: 02-08-1975
Nationality: Greek
Marital Status: Single
Languages: Greek (native); English (fluent); French (elementary)

EDUCATION

2001-2005 **Ph.D. in Banking and Financial Management, University of Piraeus, Department of Banking and Financial Management, Greece.**

Thesis Title: Essays in Time Series
Supervisor: Prof. Nikitas Pittis.

1998-2000 **MSc in Banking and Financial Management, University of Piraeus, Department of Banking and Financial Management, Greece.**

1993-1997 **BSc in Mathematics, Aristotle University of Thessaloniki, Department of Mathematics, Greece.**

COMPUTER LITERACY

Eviews, Mathematica, Fortran, Basic, Pascal, C.

MAJOR FIELDS OF INTEREST

Applied Econometrics
Time Series (Modelling and Forecasting)
International Finance

PROFESSIONAL EXPERIENCE

Academic Affiliations

2011- present: Assistant Professor, Department of Economics, University of Macedonia, Greece.

2008- 2011: Lecturer, Department of Economics, University of Crete, Greece.

2006 - 2008: Contract Lecturer, Department of Economics, National University of Ireland Maynooth (NUIM), Ireland.

2001-2004: Teaching Assistant in Econometrics, Statistics and Time Series Analysis (MSc in Banking and Financial Management, MSc in Financial Analysis - University of Piraeus).

Other

2000: Risk Management Analyst, KIGEC Integration Laboratories (Athens, Greece).

2005-2006: Obligatory Military Service.

OTHER ACTIVITIES

Research Associate: Maynooth Finance Research Group, National University of Ireland Maynooth.

Research Associate: Price and Competition Observatory, University Research Institute, University of Macedonia.

Programme Committee Member: 18th Annual Conference of the European Association of Environmental and Resource Economists, EAERE 2011, 29 June – 02 July 2011, Rome, Italy.

Scientific and Organizing Committee Member: 1st Short Course in Empirical Methods in Economic Growth, July 3-6, 2013, Thessaloniki, Greece.

Scientific and Organizing Committee Member: 2nd Short Course in Panel Data Analysis, June 23-26, 2014, Thessaloniki, Greece.

Scientific Committee Member: 1st International PhD Meeting of Thessaloniki in Economics, July 1-2, 2013, Thessaloniki, Greece.

Scientific Committee Member: 2nd International PhD Meeting of Thessaloniki in Economics, June 27-28, 2014, Thessaloniki, Greece.

PUBLICATIONS

Articles in Refereed Journals

1. Malliaropoulos, D., E. Panopoulou, T. Pantelidis and N. Pittis (2013), “Decomposing the Persistence of Real Exchange Rates”, *Empirical Economics*, 44 (3), 1217-1242.
2. Panopoulou, E. and T. Pantelidis (2013), “Cross-state disparities in the US health care expenditure”, *Health Economics*, 22(4), 451-465.
3. Panopoulou, E. and T. Pantelidis (2012), “Convergence in Per Capita Health Expenditures and Health Outcomes in the OECD Countries”, *Applied Economics*, 44 (30), 3909-3920.
4. Panopoulou, E. and T. Pantelidis (2009), “Club Convergence in Carbon Dioxide Emissions”, *Environmental and Resource Economics*, 44, 47–70.

5. Pantelidis, T. and N. Pittis (2009), “Estimation and Forecasting in First-order Vector Autoregressions with Near to Unit Roots and Conditional Heteroskedasticity”, *Journal of Forecasting*, 28 (Issue 7), 612-630.
6. Flavin, T., E. Panopoulou and T. Pantelidis (2009), “Forecasting Growth and Inflation in an Enlarged Euro Area: Some Policy Implications”, *Journal of Forecasting*, 28 (Issue 5), 405-425.
7. Hepburn, C.J., P. Koundouri, E. Panopoulou and T. Pantelidis (2009), “Social Discounting under Uncertainty: A Cross-country Comparison”, *Journal of Environmental Economics and Management*, 57 (Issue 2), 140-150.
8. Panopoulou, E. and T. Pantelidis (2009), “Integration at a Cost: Evidence from Volatility Impulse Response Functions”, *Applied Financial Economics*, 19 (Issue 11), 917-933.
9. Gollier, C., P. Koundouri and T. Pantelidis (2008), “Declining Discount Rates: Economic Justifications and Implications for Long-Run Policy”, *Economic Policy*, 23 (Issue 56), 757-795.
10. Groom, B., P. Koundouri, E. Panopoulou and T. Pantelidis (2007), “Discounting the Distant Future: How Much does Model Selection Affect the Certainty Equivalent Rate?”, *Journal of Applied Econometrics*, 22 (3), 641-656.
11. Caporale, G.M., C. Ntantamis, T. Pantelidis and N. Pittis (2005), “The BDS Test as a Test for the Adequacy of a GARCH(1,1) Specification: A Monte Carlo Study”, *Journal of Financial Econometrics*, Vol. 3, No 2, 282-309.
12. Pantelidis, T. and N. Pittis (2004), “Testing for Granger Causality in Variance in the Presence of Causality in Mean”, *Economics Letters* 85, 201-207.

Book Chapters

1. Panopoulou, E. and T. Pantelidis (2011), “Stock Market Bubbles and Crises: The Case of East Asian Emerging Markets”, in “*The Stock Market: Crisis, Recovery and Emerging Economies*”, Nova Science Publishers.
2. Flavin, T., E. Panopoulou, T. Pantelidis and D. Unalmis (2010), “The Effect of Asymmetric Volatility Shocks on Equity and Foreign Exchange Rate Interactions”, in “*Finance and Banking Developments*”, Nova Science Publishers.

Working Papers

1. “Testing for a Unit Root in Models with Asymptotically Unbounded Innovation Variance” (with N. Kourougenis and N Pittis).
2. “Testing for Granger causality in the presence of leading variables”.
3. “The Fisher Effect in the Presence of Time-Varying Coefficients” (with E. Panopoulou).
4. “The forecasting performance of regime-switching models of speculative behavior for exchange rates” (with E. Panopoulou).
5. “Speculative behavior and oil price predictability” (with E. Panopoulou).
6. “Declining discount rates and the Fisher Effect: Inflated past, discounted future?” (with M.C. Freeman, B. Groom, and E. Panopoulou).

CONFERENCES AND SEMINAR PRESENTATIONS

Own Presentations at Conferences

1. 7th International Conference on Computational and Financial Econometrics (CFE 2013), London, UK, December 14-16, 2013.
2. International Conference in Economics and Entrepreneurship, Athens, Greece, May 13, 2013.
3. 27th Annual Congress of the European Economic Association – 66th European Meeting of the Econometric Society, Malaga, Spain, August 27-31, 2012.
4. Fifth International Conference MAF 2012 - Mathematical and Statistical Methods for Actuarial Sciences and Finance, Venice, Italy, April 10-12, 2012.
5. 5th CSDA International Conference on Computational and Financial Econometrics (CFE'11), London, UK, December 17-19, 2011.
6. 2nd National Conference of the Financial Engineering and Banking Laboratory, Athens, Greece, December 2-4, 2011.
7. Macro and Financial Econometrics, Heidelberg, Germany, September 29-30, 2011.
8. 26th Annual Congress of the European Economic Association – 65th European Meeting of the Econometric Society, Oslo, Norway, August 25-29, 2011. (Participant).
9. International Risk Management Conference 2011: New Dimensions in Risk Management, Amsterdam, Netherlands, June 14-15 2011.
10. Annual Meeting of the Austrian Economic Association 2010, Vienna, Austria, May 14-15 2010.
11. XXXIV Simposio de la Asociación Española de Economía (SAEe), Valencia, Spain, December 10-12 2009.
12. The 2009 European Applied Business Research Conference, Prague, Czech Republic June 8-11 2009.
13. International Trade and Finance Association, 18th International Conference, Lisbon, Portugal, May 21-23 2008.
14. 47th Economic Policy Panel Meeting, Ljubljana, Slovenia, April 18-19 2008.

15. VII workshop on Quantitative Finance, Venice, Italy, January 25-26 2007. (Participant).
16. 11th International Conference on Macroeconomic Analysis and International Finance, University of Crete, Greece, May 24-26 2007. (Discussant).
17. 2nd International Symposium “Advances in Financial Forecasting”, Loutraki, Greece, October, 21-26, 2005.
18. Fourth Conference on Research on Economic Theory and Econometrics, Syros, Greece, July 11-14, 2005.
19. Global Finance Conference 2005, Dublin, Ireland, June 27-29, 2005.
20. 3rd INFINITY Conference, Real and Financial Aspects of Financial Integration, Dublin, Ireland, June 24 2005. (Discussant).
21. XXIX Simposio de Analisis Economico, Pamplona, Spain, December 16-18, 2004.
22. Third Conference on Research on Economic Theory and Econometrics, Syros, Greece, July 12-15, 2004.
23. First Hispanic Portuguese Congress of Environmental and Natural Resource Economics, University of Vigo (Spain), June 18-19, 2004.
24. XXIX Conference Stochastic Processes and their Applications, IMPA, Rio de Janeiro, Brasil, August 3-9, 2003.

Invited Presentations

1. University of Macedonia, Department of Economics, Thessaloniki, December 2008.
2. University of Macedonia, Department of Economics, Thessaloniki, February 2007.
3. Université Catholique de Louvain, CORE, Louvain-la-Neuve, January 2007.
4. University of Crete, Department of Economics, Rethymno, Greece, May 2006.
5. National University of Ireland, Maynooth, Ireland, April 2006.
6. University of Peloponnese, Department of Economics, Tripolis, Greece, April 2005.
7. University College London, Department of Economics, London, UK, March 2004.

FUNDED RESEARCH

1. University Graduates on the Job Market (University of Crete, 2004-2006): Funded by the Career Office of the University of Crete, 01/2011-06/2012.
2. Program of Financing Basic Research: “Small-size projects”, KA3113. Funded by ELKE, University of Crete, 12/2010-11/2011.
3. Program of Financing Basic Research: “Small-size projects”, KA2955. Funded by ELKE, University of Crete, 05/2010-09/2010.

4. Program of Financing Basic Research: “Small-size projects”, KA2877. Funded by ELKE, University of Crete, 11/2009-04/2010.
5. AQUASTRESS Project: Mitigation of water stress through new approaches integrating management, technical, economic and institutional instruments, 2005-2006.
6. PYTHAGORAS: Funding of research groups in the University of Piraeus. Funded by the EU and the Greek Ministry of National Education and Religious Affairs, 2004-2006.
7. WORLD BANK: The significance of subsidized electric energy tariffs on the behavior of groundwater users for agriculture in India in general and in Rajasthan in particular (RSWSR, GW·MATE), 2003.
8. LONG RUN DISCOUNTING, funded by the Department for Environment, Food and Rural Affairs (DEFRA) and the UK Treasury, 2002-2003.
9. HRAKLEITOS: Research Scholarships. Funded by the EU and the Greek Ministry of National Education and Religious Affairs, 2001-2004.

REFEREEING ACTIVITY

Ecological Economics, Economics and Business Letters, Environmental & Resource Economics, Health Economics, International Journal of Health Care Finance and Economics. International Review of Economics & Finance, Journal of Economic Studies, Journal of the Knowledge Economy, Review of Economic Analysis, Studies in Nonlinear Dynamics & Econometrics

TEACHING EXPERIENCE

Teaching

- 2013/2014: University of Macedonia, Department of Economics
Fall semester:
- **Mathematics**: MA program
- 2012/2013: University of Macedonia, Department of Economics
Fall semester:
- **Mathematics**: MA program
Spring semester:
- **Mathematics for Economists II**: Undergraduate program (1st year)
- **Econometrics 1**: Undergraduate program (2nd year)
- **Introduction to Economic Theory**: 9-hour introductory course, Interdepartmental MA program (Executive MBA)
- **Principles of Economics**: Interdepartmental MA program (Executive MBA)
- 2011/2012: University of Macedonia, Department of Economics
Fall semester:
- **Mathematics**: MA program
Spring semester:
- **Mathematics for Economists II**: Undergraduate program (1st year)
- **Special Topics in Econometrics**: MA program
- 2010/2011:
Fall semester: (University of Crete, Department of Economics)
- **Mathematics 1**: Undergraduate program (1st year)
- **Statistics 1**: Undergraduate program (1st year)

Spring semester: (University of Macedonia, Department of Economics)

- **Mathematics for Economists II:** Undergraduate program (1st year)

- 2009/2010: University of Crete, Department of Economics

Fall semester:

- **Mathematics 1:** Undergraduate program (1st year)

- **Statistics 1:** Undergraduate program (1st year)

Spring semester:

- **Project Appraisal:** Undergraduate program (3rd year)

- **Statistics 2:** Undergraduate program (1st year)

- 2008/2009: University of Crete, Department of Economics

Fall semester:

- **Mathematics 1:** Undergraduate program (1st year)

- **Statistics 1:** Undergraduate program (1st year)

Spring semester:

- **Project Appraisal:** Undergraduate program (3rd year)

- **Financial Analysis II:** Undergraduate program (3rd year)

- 2007/2008: National University of Ireland Maynooth, Department of Economics

Fall semester:

- **Econometrics 3:** MA program

Spring semester:

- **Quantitative Methods 2:** Undergraduate program (2nd year)

- **Advanced Quantitative Methods:** Undergraduate program (3rd year)

- **Modelling Financial Risks and Securities:** MA program

- 2006/2007: National University of Ireland Maynooth, Department of Economics

Fall semester:

- **Finance 1:** Undergraduate program (2nd year)

- **Econometrics 3:** MA program

Spring semester:

- **Quantitative Methods 2:** Undergraduate program (2nd year)

- **Advanced Quantitative Methods:** Undergraduate program (3rd year)

- 2001-2004: University of Piraeus, Department of Banking and Financial Management
Teaching assistant (Econometrics, Time Series Analysis).

Thesis supervision (as head of the supervision committee)

Period	Institution	Completed Undergraduate Theses	Completed Postgraduate Theses
2006-2008	National University of Ireland Maynooth	11	7
2008-2010	University of Crete	0	0
2011-2013	University of Macedonia	3	2