

CURRICULUM VITAE

NAME: Dr. THEOLOGOS PANTELIDIS (BSc, MSc, PhD)

CURRENT POSITION: Professor, Dept. of Economics, University of Macedonia

BUSINESS ADDRESS: University of Macedonia
Department of Economics
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PERSONAL DATA: Date of birth: 02-08-1975
Nationality: Greek
Marital Status: Married (one child)
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.**

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.**

MAJOR FIELDS OF INTEREST

Applied Econometrics, Time Series (Modelling and Forecasting), International Markets and Finance

PROFESSIONAL EXPERIENCE

Academic Affiliations

2022 – Present: Professor, Department of Economics, University of Macedonia, Greece.
2016 – 2022: Associate Professor, Department of Economics, University of Macedonia, Greece.
2011- 2016: 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.

Other

2000: Risk Management Analyst, KIGEC Integration Laboratories (Athens, Greece).
2005-2006: Obligatory Military Service.

OTHER ACTIVITIES

- 2018: **Fellow of the Higher Education Academy**
- 2016: **DoS of the Post-Graduate Program** “MSc in Applied Economics”, Department of Economics, University of Macedonia, Greece.

Co-Chair of the Local Organizing Committee:

- IAAE 2015 Annual Conference (International Association for Applied Econometrics), June 25-27, 2015, Thessaloniki, Greece.
- 2016 Annual Meeting of the Association of Southern European Economic Theorists (ASSET), November 10-12, 2016, Thessaloniki, Greece.
- 23rd International Panel Data Conference, July 7-8, 2017, Thessaloniki, Greece.
- International Conference in Applied Theory, Macro and Empirical Finance (2015, 2016, 2017, 2018, 2019, 2022, 2023), Thessaloniki, Greece.

Head of the Scientific and Organizing Committee:

- Summer School «Short Course in Economics» (2013, 2014, 2015, 2016), Thessaloniki, Greece.

Programme Committee Member:

- Annual Conference of the European Association of Environmental and Resource Economists EAERE (2011, 2017, 2020, 2021, 2022).
- 1st International Doctoral Conference “Socialising Business Research: Connecting and Advancing Knowledge” (SBR2017), 5-7 June 2017, Canterbury, UK.

Programme and Organizing Committee Member:

- SEM’s Third Conference (Society for Economic Measurement), July 06-08, 2016, Thessaloniki, Greece.

Scientific Committee Member:

- International PhD Meeting of Thessaloniki in Economics, (2013, 2014, 2015,, 2016, 2017, 2018, 2019), Thessaloniki, Greece.

Member of the Organizing Committee

- 39th International Symposium on Forecasting (ISF), June 16-19, 2019, Thessaloniki, Greece

Visiting scholarship:

- University of Kent, UK, November 12 – December 02, 2014.

PUBLICATIONS

Articles in Refereed Journals

1. Dávila, O.G., Koundouri, P., Pantelidis, T., and A.Papandreou (2017), “Do Agents' Characteristics Affect their Valuation of 'Common Pool' Resources? A Full-Preference Ranking Analysis for the Value of Sustainable River Basin Management”, *Science of the Total Environment*, 575, 1462–1469.
2. Panopoulou, E. and T. Pantelidis (2016), “The Fisher Effect in the Presence of Time-Varying Coefficients”, *Computational Statistics & Data Analysis*, 100, 495–511.
3. Freeman, M.C. , B. Groom, E. Panopoulou and T. Pantelidis (2015), “Declining discount rates and the Fisher Effect: Inflated past, discounted future?”, *Journal of Environmental Economics and Management*, 73, 32-49.
4. Panopoulou, E. and T. Pantelidis (2015), “Speculative behavior and oil price predictability”, *Economic Modelling*, 47, 128-136.
5. Pantelidis, T. (2015), “Testing for Granger causality in the presence of leading variables”, *Economics and Business Letters*, 4 (1), 17-29.

6. Panopoulou, E. and T. Pantelidis (2015), “Regime-switching models for exchange rates”, *The European Journal of Finance*, 21 (12), 1023-1069.
7. Malliaropulos, D., E. Panopoulou, T. Pantelidis and N. Pittis (2013), “Decomposing the Persistence of Real Exchange Rates”, *Empirical Economics*, 44 (3), 1217-1242.
8. Panopoulou, E. and T. Pantelidis (2013), “Cross-state disparities in the US health care expenditure”, *Health Economics*, 22(4), 451-465.
9. 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.
10. Panopoulou, E. and T. Pantelidis (2009), “Club Convergence in Carbon Dioxide Emissions”, *Environmental and Resource Economics*, 44, 47–70.
11. 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.
12. 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.
13. 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.
14. Panopoulou, E. and T. Pantelidis (2009), “Integration at a Cost: Evidence from Volatility Impulse Response Functions”, *Applied Financial Economics*, 19 (Issue 11), 917-933.
15. 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.
16. 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.
17. 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.
18. 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. Angelidis A., Panopoulou E., Pantelidis T. and G. Papanastasopoulos (2022), “The Efficient Market Hypothesis in the Greek Stock Market: The Effect of Academic Research on Asset Prices”, *ΣΥΛΛΟΓΙΚΟΣ ΕΠΙΣΤΗΜΟΝΙΚΟΣ ΤΟΜΟΣ ΣΤΗ ΜΗΝΜΗ ΤΟΥ ΕΚΛΙΠΟΝΤΟΣ ΑΝ.ΚΑΘΗΓΗΤΗ ΤΗΣ ΣΧΟΛΗΣ ΚΟΙΝΩΝΙΚΩΝ ΕΠΙΣΤΗΜΩΝ ΧΡΗΣΤΟΥ ΤΣΟΥΜΑ*, ΕΑΠ.

2. 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*.
3. 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. “Economic policy uncertainty as an indicator of abrupt movements in the US stock market”, (with P. Tzika).
2. “The contribution of Economic Policy Uncertainty to the persistence of shocks to stock market volatility”, (with P. Tzika).

Work in Progress

3. Hedge Fund Return Predictability and Optimal Asset Allocation (with E. Panopoulou and S. Vrontos).

CITATIONS

- Google Scholar: 1071. Author h-index: 14
- Scopus: 560, Author h-index: 12

Selected citations in books

- Pantelidis, T. and N. Pittis (2004), “Testing for Granger Causality in Variance in the Presence of Causality in Mean”, *Economics Letters* 85, 201-207.
Cited in:
 - Lutkepohl, H., *New Introduction to Multiple Time Series Analysis*, Berlin: Springer-Verlag.
- 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.
Cited in:
 - Zivot, E. and J. Wang, *Modeling Financial Time Series with S-PLUS*, Springer-Verlag.
 - Anthony Brabazon, M. O’Neill, *Natural Computing in Computational Finance*, Springer-Verlag Berlin Heidelberg.
- 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.
Cited in:
 - David Pearce, *Environmental valuation in developed countries: case studies*, Edward Elgar Publishing Limited.
 - Giles Atkinson, Simon Dietz, Eric Neumayer, *Handbook of sustainable development*, Edward Elgar.
- 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.
Cited in:
 - Nick Hanley, Edward B. Barbier, *Pricing nature: cost-benefit analysis and environmental policy*, Edward Elgar Publishing Limited.

CONFERENCES AND SEMINAR PRESENTATIONS**Own Presentations at Conferences**

1. International Conference on Business & Economics of the Hellenic Open University 2023, Athens, Greece, September 29-30, 2023.
2. 27th International Conference on Macroeconomic Analysis and International Finance, Rethymno, Greece, May 25-27, 2023.
3. 16th Annual EEFS Conference (EEFS 2017), Ljubljana, Slovenia, June 22– 2 2017.
4. 10th International Conference on Computational and Financial Econometrics (CFE 2016), Seville Spain, December 9-11, 2016.
5. 6th International Ioannina Meeting on Applied Economics and Finance, Corfu, Greece, June 29- July 1, 2016.
6. IJAS International Academic Conference, Munich, Germany, June 21-24, 2016.
7. Spring 2016 MFS Conference, Lemesos, Cyprus, April 22-44, 2016.
8. 20th International Academic Conference, Madrid, Spain, October 6-9, 2015.
9. 11th BMRC-DEMS Conference on Macro and Financial Economics/Econometrics, London, UK, May 18-19, 2015.
10. 8th International Conference on Computational and Financial Econometrics (CFE 2014), Pisa Italy, December 6-8, 2014.
11. Warsaw International Economic Meeting, Warsaw, Poland, July 10-12, 2014.
12. 7th International Conference on Computational and Financial Econometrics (CFE 2013), London, UK, December 14-16, 2013.
13. International Conference in Economics and Entrepreneurship, Athens, Greece, May 13, 2013.
14. 27th Annual Congress of the European Economic Association – 66th European Meeting of the Econometric Society, Malaga, Spain, August 27-31, 2012.
15. Fifth International Conference MAF 2012 - Mathematical and Statistical Methods for Actuarial Sciences and Finance, Venice, Italy, April 10-12, 2012.
16. 5th CSDA International Conference on Computational and Financial Econometrics (CFE'11), London, UK, December 17-19, 2011.
17. 2nd National Conference of the Financial Engineering and Banking Laboratory, Athens, Greece, December 2-4, 2011.
18. Macro and Financial Econometrics, Heidelberg, Germany, September 29-30, 2011.
19. 26th Annual Congress of the European Economic Association – 65th European Meeting of the Econometric Society, Oslo, Norway, August 25-29, 2011. (Participant).
20. International Risk Management Conference 2011: New Dimensions in Risk Management, Amsterdam, Netherlands, June 14-15 2011.
21. Annual Meeting of the Austrian Economic Association 2010, Vienna, Austria, May 14-15 2010.
22. XXXIV Simposio de la Asociación Española de Economía (SAEe), Valencia, Spain, December 10-12 2009.
23. The 2009 European Applied Business Research Conference, Prague, Czech Republic June 8-11 2009.
24. International Trade and Finance Association, 18th International Conference, Lisbon, Portugal, May 21-23 2008.
25. 47th Economic Policy Panel Meeting, Ljubljana, Slovenia, April 18-19 2008.
26. VII workshop on Quantitative Finance, Venice, Italy, January 25-26 2007. (Participant).
27. 11th International Conference on Macroeconomic Analysis and International Finance, University of Crete, Greece, May 24-26 2007. (Discussant).
28. 2nd International Symposium “Advances in Financial Forecasting”, Loutraki, Greece, October, 21-26, 2005.
29. Fourth Conference on Research on Economic Theory and Econometrics, Syros, Greece, July 11-14, 2005.
30. Global Finance Conference 2005, Dublin, Ireland, June 27-29, 2005.
31. 3rd INFINITY Conference, Real and Financial Aspects of Financial Integration, Dublin, Ireland, June 24 2005. (Discussant).
32. XXIX Simposio de Analisis Economico, Pamplona, Spain, December 16-18, 2004.

33. Third Conference on Research on Economic Theory and Econometrics, Syros, Greece, July 12-15, 2004.
34. First Hispanic Portuguese Congress of Environmental and Natural Resource Economics, University of Vigo (Spain), June 18-19, 2004.
35. XXIX Conference Stochastic Processes and their Applications, IMPA, Rio de Janeiro, Brasil, August 3-9, 2003.

Invited Presentations

1. University of Crete, Department of Economics, Rethymno, Greece, May 2017.
2. University of Kent, Kent Business School, Canterbury, November 2014.
3. University of Macedonia, Department of Economics, Thessaloniki, December 2008.
4. University of Macedonia, Department of Economics, Thessaloniki, February 2007.
5. Université Catholique de Louvain, CORE, Louvain-la-Neuve, January 2007.
6. University of Crete, Department of Economics, Rethymno, Greece, May 2006.
7. National University of Ireland, Maynooth, Ireland, April 2006.
8. University of Peloponnese, Department of Economics, Tripolis, Greece, April 2005.
9. 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

Indicative list: Applied Economics, Ecological Economics, Economic Modelling, Empirical Economics, Environmental & Resource Economics, Health Economics, International Journal of Forecasting, Journal of Economic Studies, Studies in Nonlinear Dynamics & Econometrics etc.

TEACHING EXPERIENCE

- **Fellow of the Higher Education Academy since 2018**
- Certification in the subject "Open & Distance Education", Unit of Internal Evaluation and Training (MEAE), Hellenic Open University (EAP)

Teaching

- 2022/2023: University of Macedonia, Department of Economics
Fall semester:
 - **Mathematics**, Post-graduate program
 - **Statistics for Economists I**: Undergraduate program (1st year)

Spring semester:

- **Mathematics for Economists II:** Undergraduate program (1st year)
- **Special Topics in Applied Economics:** Post-graduate program
- **Legal Framework and Economic Analysis of Labor Relations:** Post-graduate program
- **Data Sciences:** Post-graduate program
- **Cost-Benefit Analysis:** Post-graduate program, International Hellenic University

Whole academic year: Hellenic Open University

- **Financial Management:** Undergraduate program (3rd year)

- 2021/2022: University of Macedonia, Department of Economics

Fall semester:

- **Mathematics,** Post-graduate program

Spring semester:

- **Mathematics for Economists II:** Undergraduate program (1st year)
- **Special Topics in Applied Economics:** Post-graduate program
- **Legal Framework and Economic Analysis of Labor Relations:** Post-graduate program
- **Data Sciences:** Post-graduate program
- **Cost-Benefit Analysis:** Post-graduate program, International Hellenic University

Whole academic year: Hellenic Open University

- **Financial Management:** Undergraduate program (3rd year)

- 2020/2021: University of Macedonia, Department of Economics

Spring semester:

- **Special Topics in Applied Economics:** Post-graduate program
- **Legal Framework and Economic Analysis of Labor Relations:** Post-graduate program
- **Cost-Benefit Analysis:** Post-graduate program, International Hellenic University

Whole academic year: Hellenic Open University

- **Financial Management:** Undergraduate program (3rd year)

- 2019/2020: University of Macedonia, Department of Economics

Fall semester:

- **Introduction to Quantitative Methods,** Two 3-hour lectures, Post-graduate program

Spring semester:

- **Legal Framework and Economic Analysis of Labor Relations:** Post-graduate program

Whole academic year: Hellenic Open University

- **Financial Management:** Undergraduate program (3rd year)

- 2018/2019: University of Macedonia, Department of Economics

Fall semester:

- **Mathematics,** Post-graduate program

Spring semester:

- **Mathematics for Economists II:** Undergraduate program (1st year)
- **Modeling and Forecasting Time Series:** Post-graduate program
- **Legal Framework and Economic Analysis of Labor Relations:** Post-graduate program

Whole academic year: Hellenic Open University

- **Financial Management:** Undergraduate program (3rd year)

- 2017/2018:

Spring semester: University of Macedonia, Department of Economics

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

Whole academic year: Hellenic Open University

- **Financial Management:** Undergraduate program (3rd year)

- 2015/2016: University of Macedonia, Department of Economics

Fall semester:

- **Mathematics:** Post-graduate program

Spring semester:

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

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

- **Principles of Economics:** Three 3-hour lectures, Interdepartmental Post-graduate program (Executive MBA)

• 2014/2015: University of Macedonia, Department of Economics

Fall semester:

- **Mathematics:** Post-graduate program

Spring semester:

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

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

- **Special Topics in Econometrics:** Nine 2-hour lectures, Undergraduate program (3rd year)

- **Principles of Economics:** Three 3-hour lectures, Interdepartmental Post-graduate program (Executive MBA)

• 2013/2014: University of Macedonia, Department of Economics

Fall semester:

- **Mathematics:** Post-graduate program

Spring semester:

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

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

- **Special Topics in Econometrics:** Eight 2-hour lectures, Undergraduate program (3rd year)

- **Principles of Economics:** Three 3-hour lectures, Interdepartmental Post-graduate program (Executive MBA)

• 2012/2013: University of Macedonia, Department of Economics

Fall semester:

- **Mathematics:** Post-graduate 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 Post-graduate program (Executive MBA)

- **Principles of Economics:** Interdepartmental Post-graduate program (Executive MBA)

• 2011/2012: University of Macedonia, Department of Economics

Fall semester:

- **Mathematics:** Post-graduate program

Spring semester:

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

- **Special Topics in Econometrics:** Post-graduate 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:** Post-graduate 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:** Post-graduate program

Spring semester:

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

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

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
2011-2021	University of Macedonia	≈11	≈28
2020-2021	International Hellenic University	0	2

PhD Thesis supervision (as member of the supervision committee)

- Paraskevi Tzika, University of Macedonia, Completed (2021)