



Academic Personnel Short Profile / Short CV

University:	Bournemouth University
Surname:	Filis
Name:	George
Rank:	Professor
Faculty:	Business School
Department:	Accounting, Finance and Economics
Scientific Domain: *	Financial Economics

** Field of Specialization*

Academic qualifications (list by highest qualification)				
Qualification	Year	Awarding Institution	Department	Thesis title
PhD	2004	Bournemouth University	Economics	Options in Emerging Markets: Evidence from the Greek Derivatives Market.
MA	1999	Bournemouth University	Economics	Athens Stock Exchange: What the past is promising, what the future is hiding.
BSc Hons	1998	University of Wales, College of Newport	Accounting and Finance	

Employment history – List by the three (3) most recent				
Period of employment		Employer	Location	Position
From	To			
Sept 2012		Bournemouth University	Bournemouth, UK	Professor (since 2017)
Sept 2009	Aug 2012	University of Portsmouth	Portsmouth, UK	Senior Lecturer

Key refereed journal papers, monographs, books, conference publications etc. List the five (5) more recent and other five (5) selected –(max total 10)

Ref. Number	Year	Title	Other authors	Journal and Publisher / Conference	Vol.	Pages
1	2019	Futures-based forecasts: How useful are they for oil price volatility forecasting?	Stavros Degiannakis, Ioannis Chatziantoniou	Energy Economics	81	639-649
2	2019	Economic announcements and the 10-year US Treasury bond: Surprising findings without the surprise component	Stavros Degiannakis, Stefanos Tsemperlidis	Applied Economics Letters	26	1269-1273
3	2019	The WTI/Brent oil futures price differential and the globalisation-regionalisation hypothesis	Michail Filippidis, Renatas Kizys, Christos Floros	International Journal of Banking, Accounting and Finance	10	3-38
4	2018	Forecasting oil prices: High-frequency financial data are indeed useful	Stavros Degiannakis	Energy Economics	76	388-402
5	2018	Oil prices and stock markets: A review of the theory and empirical evidence	Stavros Degiannakis, Vipin Arora	Energy Journal	39	85-130
6	2018	Oil volatility, oil and gas firms and portfolio diversification	Nikolaos Antonakakis, Juncal Cunado, David Gabauer, Fernanda Perez de Garcia	Energy Economics	70	499-515
7	2018	Forecasting global stock market implied volatility indices	Stavros Degiannakis, Hossein Hassani	Journal of Empirical Finance	46	111-129

8	2017	Forecasting oil price realized volatility using information channels from other asset classes	Stavros Degiannakis	Journal of International Money and Finance	76	28-49
9	2017	Oil shocks and stock markets: Dynamic connectedness under the prism of recent geopolitical and economic unrest	Nikolaos Antonakakis, Ioannis Chatziantoniou	International Review of Financial Analysis	50	1-26
10	2016	Time-varying correlation between oil and stock market volatilities: Evidence from oil-importing and oil-exporting countries	Ruslan Boldanov, Stavros Degiannakis	International Review of Financial Analysis	48	209-220

Research Projects. List the five (5) more recent and other five (5) selected (max total 10)				
Ref. Number	Date	Title	Funded by	Project Role*
1	2017	Objective-based forecast evaluations for crude oil volatility	European Union's Horizon 2020 research and innovation programme under the call H2020-MSCA-IF-2016.	Scientist-in-charge
2	2017	Oil and Food price Volatility: An empirical investigation based on ultra-high frequency data	QR funds, Bournemouth University	Principal Investigator
3	2015	Forecasting oil prices, oil price volatility and economic policy uncertainty	European Union's Horizon 2020 research and innovation	Research fellow

			programme under the call H2020-MSCA-IF-2014.	
4	2013	Corporate Social Responsibility and Firms Performance	Research project fund, University of Portsmouth	Co-investigator
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**Project Role: i.e. Scientific/Project Coordinator, Research Team Member, Researcher, Assistant Researcher, other*

Consulting Services and/or Participation in Councils / Boards/ Editorial Committees. List the five (5) more recent				
Ref. Number	Period	Organization	Title of Position or Service	Key Activities
1	Aug 2018 – Dec 2018	Bank of Greece	Consultant/Researcher	Investigate the “Global crude oil prices and their impact on the Greek downstream oil industry”
2	Sept 2016 – Apr 2017	US Energy Information Administration	Consultant/Researcher	Investigate the “Oil and stock market relationship”
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