



Academic Personnel Short Profile / Short CV

University:	ESSCA École de Management
Surname:	Xidonas
Name:	Panos
Rank:	Full Professor
Faculty:	
Department:	Finance
Scientific Domain: *	Quantitative Finance

** Field of Specialization*

Academic qualifications (list by highest qualification)				
Qualification	Year	Awarding Institution	Department	Thesis title
PhD	2010	National Technical University of Athens	Electrical & Computer Engineering	
MSc	2005	National Technical University of Athens	Electrical & Computer Engineering	
BSc	2003	University of Athens	Physics	

Employment history – List by the three (3) most recent				
Period of employment		Employer	Location	Position
From	To			
9/2015	Present	ESSCA École de Management	France	Full Professor
9/2013	6/2016	University of the Aegean	Greece	Lecturer
9/2010	6/2013	National Technical University of Athens	Greece	Lecturer

Key <u>refereed</u> 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	On mutual funds-of-ETFs asset allocation with rebalancing: Sample covariance versus EWMA and GARCH.	Tsionas, M., Zopounidis, C.	Annals of Operations Research, Springer	Forthcoming	
2	2019	The impact of market competition on CEO salary in the US energy sector.	Michaelides, P., Tsionas, M., Konstantakis, K.	Energy Policy, Elsevier	132, 32-37	
3	2018	Multiobjective portfolio optimization: Bridging mathematical theory with asset management practice.	Hassapis, C., Mavrotas, G., Staikouras, C., Zopounidis, C.	Annals of Operations Research, Springer	267 (1-2) 585-606	
4	2018	An integrated matching-immunization model for bond portfolio optimization.	Hassapis, C., Bouzianis, G., Staikouras, C.	Computational Economics, Springer	51 (3), 595-605	
5	2017	Robust multiobjective portfolio optimization: A minimax regret approach.	Mavrotas, G., Hassapis, C., Zopounidis, C.	European Journal of Operational Research, Elsevier	262 (1), 299-305	
6	2017	Robust minimum variance portfolio optimization modelling under scenario uncertainty.	Hassapis, C., Soulis, J., Samitas, A.	Economic Modelling, Elsevier	64, 60-71	
7	2014	Multiobjective portfolio optimization with non-convex policy constraints: Evidence from the Eurostoxx 50.	Mavrotas, G.	European Journal of Finance, Taylor & Francis	20 (11), 957-977	
8	2014	Comparative issues between linear and non-linear risk measures for non-convex portfolio optimization: Evidence from the S&P 500.	Mavrotas, G.	Quantitative Finance, Taylor & Francis	14 (7), 1229-1242	
9	2013	Integrating analysts' forecasts in the security screening process: Empirical evidence from the Eurostoxx 50.	Doukas, H.	Applied Financial Economics, Taylor & Francis	23 (8), 685-699	

10	2011	IPSSIS: An integrated multicriteria DSS for equity portfolio construction and selection.	Mavrotas, G., Zopounidis, C., Psarras, J.	European Journal of Operational Research, Elsevier	210 (2), 398-409	
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