



Academic Personnel Short Profile / Short CV

University:	University of Cyprus
Surname:	Martzoukos
Name:	Spiros
Rank:	Associate Professor
Faculty:	Economics and Management
Department:	Accounting and Finance
Scientific Domain: *	Finance

* *Field of Specialization*

Academic qualifications (list by highest qualification)

Qualification	Year	Awarding Institution	Department	Thesis title
PhD	1995	George Washington University	Finance	Issues on Irreversibility and Investment Using the Contingent Claims (Real options) Approach
MBA	1989	University of Rhode Island	Finance	---
BSc	1982	National Technical University of Athens	Topography & Surveying Engineering	Railroad Design in Thessalia

Employment history – List by the three (3) most recent

Period of employment		Employer	Location	Position
From	To			
November 2009-today		University of Cyprus	Nicosia, Cyprus	Associate Professor
September 1999- November 2009		University of Cyprus	Nicosia, Cyprus	Assistant Professor

Sept. 1998-August 1999		University of Cyprus	Nicosia, Cyprus	Visiting Assistant Professor
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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	Predicting Corporate Bankruptcy Using the Framework of Leland-Toft: Evidence from US.	Zenon Taoushianis and Chris Charalambous	In Press, <i>Quantitative Finance</i>		
2	2017	Corporate Liquidity and Dividend Policy under Uncertainty.	Nikos Koussis and Lenos Trigeorgis	<i>Journal of Banking and Finance</i>	75	200-214
3	2014	Assessing the Performance of Symmetric and Asymmetric Implied Volatility Functions.	Chris Charalambous and Panayiotis Andreou	<i>Review of Quantitative Finance and Accounting</i>	42	373-397
4	2013	Multi-Stage Product Development with Exploration, Value-Enhancing, Pre-Emptive and Innovation Options.	Nicos Koussis and Lenos Trigeorgis	<i>Journal of Banking and Finance</i>	37	174-190
5	2013	Real Option Games with Incomplete Information and Spillovers.	Eleftherios Zacharias	<i>OMEGA - The International Journal of Management Science</i>	41	236-249
6	2010	Generalized Parameter Functions for Option Pricing.	Chris Charalambous and Panayiotis Andreou	<i>Journal of Banking and Finance</i>	34	633-646

7	2008	Pricing and Trading European Options by Combining Artificial Neural Networks and Parametric Models with Implied Parameters.	Panayiotis Andreou and Chris Charalambous	<i>European Journal of Operational Research</i>	185	1415-1433
8	2002	Real (Investment) Options with Multiple Sources of Rare Events.	Lenos Trigeorgis	<i>European Journal of Operational Research</i>	136	696-706
9	2000	Real Options with Random Controls and the Value of Learning.	---	<i>Annals of Operations Research</i>	99	305-323
10	1998	The Survival Zone for a Bond with both a Call and Put Options Embedded.	Theodore Barnhill	<i>Journal of Financial Research</i>	XXI	419-430

Exhibitions (where applicable). List the five (5) more recent and other five (5) selected. (max total 10)					
Ref. Number	Date	Topic	International / Local	Location*	Role in Exhibition
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*Specify venue, geographic location etc

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	June 2004-2007	Artificial Neural Networks for Valuation of Contingent Claims	University of Cyprus, 85K	Joint Coordinator
2	Dec 2004-July 2006	On Real Options (to support PhD candidate N. Koussis in his dissertation, co-advised with L. Trigeorgis).	Cyprus Research Promotion Foundation (PENEK), 34.9 K Cyprus Pounds	Coordinator
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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
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Awards / International Recognition (where applicable). List the five (5) more recent and other five (5) selected. (max total 10)			
Ref. Number	Date	Title	Awarded by:
1	1993	Topics on Real Options	EFA Conference – PhD student paper award
2	1991	On Regional Investing	Riggs Bank (Wash. DC) – Master project award
3	1982	Railroad Design in Thessalia	Greek Ministry of Transportation – Thesis Financial Award
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Other Achievements. List the five (5) more recent and other five (5) selected. (max total 10)			
Ref. Number	Date	Title	Key Activities:
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