



### Academic Personnel Short Profile / Short CV

<b>University:</b>	Panteion University of Social and Political Sciences
<b>Surname:</b>	Degiannakis
<b>Name:</b>	Stavros
<b>Rank:</b>	Associate Professor
<b>Faculty:</b>	Economics
<b>Department:</b>	Economic and Regional Development
<b>Scientific Domain: *</b>	Quantitative Techniques – Statistics- Econometrics

*\* Field of Specialization*

Academic qualifications (list by highest qualification)				
Qualification	Year	Awarding Institution	Department	Thesis title
Ph.D.	2005	Athens University of Economics and Business		Autoregressive Conditional Heteroscedasticity Model Selection
M.Sc.	1998	University of Essex		London Stock Market and Asymmetric GARCH Models
B.Sc.	1997	Athens University of Economics and Business		

Employment history – List by the three (3) most recent				
Period of employment		Employer	Location	Position
From	To			
2018	2021	Panteion University of Social and Political Sciences	Athens	Associate Professor
2015	2018	Panteion University of Social and Political Sciences	Athens	Assistant Professor

2010	2014	Athens University of Economics and Business	Athens	Adjunct 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	2020	Oil and pump prices: Is there any asymmetry in the Greek oil downstream sector?	Zacharias Bragoudakis, George Filis	Energy Economics	88	10475-5
2	2019	Futures-based forecasts: How useful are they for oil price volatility forecasting?	George Filis, Ioannis Chatziantoniou	Energy Economics	81	639-649
3	2018	Forecasting oil prices: High frequency financial data are indeed useful	George Filis	Energy Economics	76	388-402
4	2018	Oil prices and stock markets: A review of the theory and empirical evidence	George Filis, Vipin Arora	Energy Journal	39	85-130
5	2018	Forecasting global stock market implied volatility indices	George Filis, Hossein Hassani	Journal of Empirical Finance	46	111-129
6	2017	Forecasting oil price realized volatility using information channels from other asset classes	George Filis	Journal of International Money and Finance	76	28-49
7	2016	Time-varying correlation between oil and stock market volatilities: Evidence from oil-importing and oil-exporting countries	Ruslan Boldanov, George Filis	International Review of Financial Analysis	48	209-220

8	2017	Multiple-days-ahead value-at-risk and expected shortfall forecasting for stock indices, commodities and exchange rates: Inter-day versus Intra-day data	Artemis Potamia	International Review of Financial Analysis	49	176-190
9	2013	Oil and stock returns: Evidence from European industrial sector indices in a time-varying environment	Christos Floros George Fillis	Journal of International Financial Markets, Institutions & Money	26	1042-4431
10	2013	Forecasting Value-at-Risk and Expected Shortfall using Fractionally Integrated Models of Conditional Volatility: International Evidence	Pamela Dent, Christos Floros	International Review of Financial Analysis	27	21-33

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	2020-2023	Drivers of Regional Business Cycles Synchronisation in Greece	Hellenic Foundation for Research and Innovation	Principal Investigator
2	2020-2021	Forecasting Oil Volatility Index Extracting Predictive Information from other Asset Classes, Principal Investigator	Special Secretariat for the Management of Sectoral Operational Programs of the European Social Fund	Principal Investigator
3	2016-2017	Oil Price and Stock Markets	USA International Energy Agency	Researcher

4	2015-2017	Forecasting oil prices, oil price volatility and economic policy uncertainty	European Research Center, European Commission	Principal Investigator
5	2011-2014	Volatility Forecasting Evaluation Framework	European Research Center, European Commission	Researcher
6	2009-2011	Volatility forecasting evaluation based on loss function with well-defined multivariate distributional form and ultra-high frequency datasets	European Research Center, European Commission	Researcher