Dr. Dionisis Philippas

Contact information

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Employment

2015(12)-today:	Associate Professor, Responsible of MBA: *Financial Engineering and Banking* Department of Finance, ESSCA School of Management
2013(9)-2015(11):	Assistant Professor, Department of Finance, ESSCA School of Management
2012(2)-2013(7):	Economist (with post-doc), Composite indicators, Unit of Econometrics, European Commission/Joint Research Centre
2007(1)-2011(6):	Teaching fellow, Department of Business Administration, University of Patras, Greece
2006(9)-2011(10):	Tutor, Independent contractor

Education

2007-2011:	Ph.D. in Financial Economics – Thesis: A mathematical model for financial innovation: Empirical evidence from financial markets Department of Business Administration, University of Patras, Greece
2004-2006:	M.Sc. in Economics – Thesis: Diffusion models for innovations Department of Economics and Public Administration, Panteion University of Athens, Greece
1995-2001:	B.Sc. in Mathematics – Thesis: Simplex Method Department of Mathematics, University of Patras, Greece

Book

Econometric modeling and applications with EViews, Anikoula Publications (in Greek, with Costas Siriopoulos).
Source: Greek Ministry of Education, https://service.eudoxus.gr/search/#a/id:43350/0

Publications
(Referred Journals)

1. The effects of sector reforms on the productivity of Greek banks: A step-by-step analysis of the pre-Euro era (with Panagiotis Tziogkidis and Kent Matthews), 2016, **Annals of Operations Research**, doi:10.1007/s10479-016-2381-3 (ABS3).
2. Exposing volatility spillovers: a comparative analysis based on vector autoregressive models (with Catalin Dragomirescu-Gaina), **Finance Research Letters**, 18, 302-305, 2016, http://dx.doi.org/10.1016/j.frl.2016.05.002 (ABS2)
3. Strategic interactions of fiscal policies in Europe: a global VAR perspective (with Catalin Dragomirescu-Gaina), **Journal of International Money and Finance** 59, 49-76, 2015. (ABS3)
4. Putting the *C* into crisis: Contagion, Correlations and Copula on EMU bond markets (with Costas Siriopoulos), **Journal of International Financial Markets, Institutions and Money**, 27(December), 161-176, 2013. (ABS3)
5. EMU Sovereign risks: Is the EMU the playground for asymmetries? (with Catalin Dragomirescu-Gaina), **Journal of Economic Asymmetries**, 10(1), 21-31, 2013.
6. Money factors and EMU government bond markets' convergence (with Costas Siriopoulos), **Studies in Economics and Finance**, 31(2), 156-167, 2014. (ABS1)
7. A tangent linear approach in technical trading strategy: The use of convexity path in stock market indices (with Costas Siriopoulos), **Operational Research IJ**, 13(2), 303-316, 2012. (ABS1)
8. Is the progress of financial innovation a spiral process? (with Costas Siriopoulos), **Investment Management and Financial Innovations**, 9(1), 20-31, 2012. (ABS2)
9. Insights into European interbank network contagion (with Yannis Koutelidakis and Alexandros Leontitsis), **Managerial Finance**, 41(8), 754-772, 2015. (ABS1)
10. Influence of financial innovation to the validation of operational risk (with Costas Siriopoulos), **Managerial Finance**, 35(11), 940-947, 2009. (ABS1)
11. The influence of financial innovation on firm's value (with Costas Siriopoulos, in Greek), **Astrolavos**, Hellenic Mathematic Society 1, 125-142, 2010.

Submitted / working papers

1. Heterogeneous effects in the international transmission of the U.S. monetary policy: A factor augmented VAR perspective (with Anastasios Evgenidis and Costas Siriopoulos)
2. Decomposing leverage in quantitative easing decisions: Evidence from the UK (with Stefanos Papadamou and Iuliana Tomuleasa)
3. Cognitive biases in investors' decisions under stress: Evidence from the London Stock Exchange (with Spyridon Karyofillas and Costas Siriopoulos)
4. Too much of a good thing: how relational switching costs moderate the relationship between shopper loyalty and its antecedents (with Valentina Stan and George Baltas)
5. Abnormal lending and riskiness in Swedish financial institutions (with Stephanos Papadamou, Firas Batnini and Thomas Ntitoras)
6. Free trade agreements and multilateral trade barriers in the Mediterranean Basin (with Konstantinos Konstantaras and Costas Siriopoulos)

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7. Banks' behavior in Eurozone: A multivariate mixture approach (with Alexandros Leontitsis and Stefanos Papadamou)
8. The Global Innovation Index: Measurements and implications (with Panagiotis Tziogkidis and Alexandros Leontitsis)
9. Diversity in time-varying information losses: Evidence from media coverage (with Eythimios Tsionas and Catalin Dragomirescu-Gaina)
10. Evaluating the performance of the Bootstrap DEA using economics-based simulations (with Panagiotis Tziogkidis)

Projects in European Commission
(selected/under the supervision of the Head of Unit)

1. ESRB Risk Dashboard – Country Level-Heat Map (2013), European Commission and ESRB/European Central Bank
2. The Global Innovation Index (Annex 3, 2012-2013), European Commission, INSEAD, Cornell University and WIPO
3. Global Risks 2013-Building National Resilience to Global Risks, European Commission and World Economic Forum
4. Springer Encyclopaedia of Quality of Life Research (2013), Springer (in Editorial team, with Chief Editor Professor A. Michalos, University of Northern British Columbia)
5. The Sustainable Society Index (2012), European Commission and Dutch Sustainable Society Foundation

Conferences (with proceedings)
(selected)

1. World-Finance Conference, Dubai, 2016: *The role of the financial sector in the Quantitative Easing Decisions: Evidence from the UK* (with Stefanos Papadamou and Iuliana Tomuleasa)
2. European Marketing Academy (EMA) Conference, Oslo, 2016: *International out-shopping behaviour: A cross-country study in Eastern Europe* (with Valentina Stan and George Baltas)
3. 56th Meeting of the Euro Working Group of Commodities and Financial Modeling (EWGCFM), Dubai, 2015: Sovereign Debt, Financial Crises and Sustainability – *Banks' behavior in Eurozone: a multivariate mixture approach* (with Alexandros Leontitsis and Stefanos Papadamou) and, *Heterogeneous effects in the international transmission of the U.S. monetary policy: a factor augmented VAR perspective* (with Anastasios Evgenidis and Costas Siriopoulos)
4. Financial Engineering and Banking Society (FEBS), Nantes, 2015: *Policy coordination and policy discretion in Europe* (with Catalin Dragomirescu-Gaina)
5. Financial Markets and Nonlinear Dynamics (FMND), Paris, 2015s: *Trade convergence and harnesses in the Barcelona Declaration* (with Konstantinos Konstantaras and Costas Siriopoulos)
6. Government and Economic Integration through Free-Trade Agreements (GIFTA and London School of Economics), Economic and Social Research Council, 2015, London: *Regional Free Trade Agreements: Has the Barcelona Declaration promoted Trade Flow Convergence?* (with Konstantinos Konstantaras and Costas Siriopoulos)
7. Paris Financial Management Conference (PFMC), Paris, 2014: *Insights in Interbank Network Contagion* (with Yannis Koutelidakis and Alexandros Leontitsis)
8. International Finance and Banking Society (IFABS), Lisbon, 2014: Alternative Futures for Global Banking: Competition, Regulation and Reform, *Information Losses with Time-varying Entropy Indicators* (with Dimitrios Asteriou)
9. Laboratory of Excellence for Financial Regulation (LabEx-ReFi) & Financial Engineering and Banking Society (FEBS), Paris, 2013: *Putting the "C" into crisis: Contagion, Correlations and Copula on EMU bond markets*. (with Costas Siriopoulos)
10. Applied Econometric Association (Forecasting Financial Markets), Marseilles, 2012: *The effect of the time-varying value of information on markets' uncertainty.* (with Costas Siriopoulos)
11. Multinational Finance Society (18th Conference), Rome, 2011: *The effect of information flow on emerging markets* (with Costas Siriopoulos)
12. European Economic and Financial Society, Warsaw, 2009: *Forecasting stock prices patterns using a tangent linear model* (with Costas Siriopoulos)

Teaching experience

1. Department of Finance, ESSCA (2016-today)
   - Financial Management (3rd year undergraduate/coordinator)
   - Quantitative Methods in Finance (4th year MBA/coordinator of MBA)
2. Department of Finance, ESSCA (2015)
   - Financial Management (3rd year undergraduate/coordinator)
   - Financial analysis (4th year MBA)
   - Quantitative Methods in Finance (4th year MBA/coordinator of MBA)
3. Department of Finance, ESSCA (2013-2014)
   - Financial Management (3rd year undergraduate)
   - Financial analysis (4th year MBA)
   - International Corporate Finance (3rd year undergraduate /coordinator)
   - Quantitative Methods in Finance
4. Department of Business Administration, University of Patras, Greece (2007-2011)
   - Microeconomics (2rd year undergraduate)
   - Financial Management (2rd year undergraduate)
   - Econometrics (4rd year undergraduate)
   - Applied Econometrics with EViews (2nd year, MBA)

Honors and Awards

1. Best paper award - 56th EWGCFM, Dubai, 2105: *Banks' behavior in Eurozone: a multivariate mixture approach* (with Alexandros Leontitsis and Stefanos Papadamou)
2. Special invited speaker, UAE Quantitative Research Symposium (2015), Zayed University, Dubai, http://www.zu.ac.ae/main/en/colleges/colleges/__college_of_business/news/uaeqrs/int_speakers.aspx

Trainee **(selected)**

1. International seminar: Scientific support to EU decision-making, 2012, European Commission and Eurostat
2. International seminar: Composite Indicators, 2012, European Commission
3. 7th Summer School: Sensitivity analysis of model output, 2012, European Commission
4. Innovation and business, 2008, EKEFE Democritus Institute for Research and Technology, Greece

Skills

1. Advisor in Ph.D. programs. French HDR candidate.
2. Referring (selected): European Journal of Operational Research, Journal of International Money & Finance, Journal of International Financial Markets Institutions & Money, International Review of Financial Analysis, Annals of Operations Research
3. Languages: English (fluent), Greek (native), Italian (A2), French (A1)
4. Software (advanced level): Office, STATA, EViews, Matlab, Database programming (Bloomberg, Datastream)

References

(upon request)

1. Professor Tasos Malliaris, Loyola University, Chicago, U.S.A.: +13129156063, tmallia@luc.edu
2. Professor Emilios Galariotis, Department of Finance, Audencia Nantes School of Management, France: +33240374659, egalariotis@audencia.com
3. Professor Dimitrios Asteriou, Program Lead in Economics, Department of Accounting, Finance and Economics, Oxford Brooks University, C2.20, Wheatley, +44(0)1865 485837, dasteriou@brookes.ac.uk
4. Professor Costas Siriopoulos, Acting Dean, Zayed University, College of Business, Abu Dhabi, UAE:+971525219780, konstantinos.syriopoulos@zu.ac.ae