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Google Scholar: <http://scholar.google.gr/citations?user=p0eRvxkAAAAJ&hl=en>

Ideas: <https://ideas.repec.org/f/pgo217.html>

October 2023

AREAS OF INTEREST

• Macroeconomics	Citations	1891	1254
• Monetary and Financial Economics	h-index	24	19
• International Economics	i10-index	43	32
• Artificial Intelligence and Machine Learning			
• Complexity and Non-linear Dynamics			

EDUCATION

- Ph.D. degree 2000, Department of Economics, **University of Calgary**, Canada. Dissertation title "Purchasing Power Parity, Balanced Growth and Volatility Forecasting: An Application of Recent Developments in Time Series Analysis". Areas of specialization: Financial Economics, Monetary Theory and International Economics.
- Master's degree, 1996, with high distinction, Department of Economics, **University of Saskatchewan**, Canada. Thesis title: "The Canadian Laffer Curve". Great distinction, rank #1.
- Bachelor's degree in economics 1991, Department of Economics, **University of Macedonia**, rank #1, with grade 9.24.

CERTIFICATIONS

- "Certification in Open and Distance Learning", Greek Open University, 2022.
- "Certification on Distance E-Learning", Neapolis University Pafos, 2021.
- "Open and Distance Education", Greek Open University, 2016.
- "Information and Communication Technologies", Greek Open University, 2016.

ACADEMIC POSITIONS - Current

- 2010-, Professor, Department of Economics, **Democritus University of Thrace**, Komotini, Greece.
- 2015-2019, Associate Professor, Department of Economics, **Democritus University of Thrace**, Komotini, Greece.
- 2011-, Assistant Professor, Department of Economics, **Democritus University of Thrace**, Komotini, Greece.
- 2006-2011, Lecturer, Department of Economics, **Democritus University of Thrace**, Komotini, Greece.
- 2017-, Associate Director of Graduate Program in Banking, **Greek Open University**.
- 2017-, Associate Director, Decision Making and Economic Analysis Lab, **Democritus University of Thrace**.
- 2012-, Assistant Coordinator of the Course "Banking Environment", Master's Program in Banking, **Greek Open University**.
- 2017-, Adjunct Faculty in Finance, **International Hellenic University**.
- 2007-, Adjunct Faculty in Banking, **Greek Open University**.
- 2021-, Adjunct Faculty in Finance, **Neapolis University Pafos**.

ACADEMIC POSITIONS – Previous

- 2011, Visiting Scholar in Finance, Department of Finance, **Ross School of Business, University of Michigan**, Ann Arbor, Michigan, USA.

- 2006-2007, Adjunct Faculty (ΠΔ 407), Department of International Economic Relations and Development, **Democritus University of Thrace**, teaching “Greek Economic History” and “Financial Analysis”
- 2005-2008, Senior Lecturer, **Abertay University**, Scotland, U.K.
- 2004-2005, Adjunct Faculty (ΠΔ 407), Department of Economics, **University of Macedonia**, teaching “Global Economic System”.

INVITED SEMINARS

- **Bank of Greece**, Artificial Intelligence in Forecasting Bank Failures, March 16, 2023.
- **Neapolis University Pafos**, Department of Business, “Artificial Intelligence and Machine Learning in Economics and Finance”, January 2022.
- **Rennes School of Business**, “Artificial Intelligence and Machine Learning in Bankruptcy Forecasting”, Rennes, France, November 2021.
- **University of Crete**, Department of Economics, “Machine Learning for EU Macroeconomic Forecasting”, March 10, 2021.
- **European Central Bank**, External Developments Division, Title: “A Complex Network Analysis of the U.S. Gross State Product, European Central Bank Headquarters, February 2, 2016.
- **European Central Bank**, Macro-Financial Linkages Division, Title: “Forecasting Bank Failures with Machine Learning Methodologies”, European Central Bank Headquarters, February 2, 2016.
- **University of Michigan**, Ross School of Business, Title: "Support Vector Machines Economic and financial forecasting using Machine Learning methodologies", Ann Arbor MI, November 2015.
- **Temple University**, Department of Economics, Title: "Economic and financial forecasting using Machine Learning methodologies ", Philadelphia PA, November 2015.
- **Mobile Media Association**, Research Department, “Forecasting using Machine Learning methodologies”, New York, November 2015.
- **University of Michigan**, Ross School of Business, “Divisia Monetary Aggregates, the Great Ratios, and Classical Money Demand Functions”, University of Michigan, Ann Arbor, Michigan, USA, 2011.

RESEARCH PROGRAMS – GRANTS

- “Machine Learning Investment Readiness” (MLIR), financed by ELIDEK (ΕΛΙΔΕΚ), Principal Investigator, 2023-2025.
- “Risk Assessment and Stress Testing on European Banks”, Leader of Research Team 2, “Thalis” research grant 2011-2014, financed by the European Union.
- Participating at the Program “Supply of Research Services and Study of the Economic and Social Impact of the Project ‘The Burgas–Alexandroupolis Pipeline’ to Local Communities”, Financed by the European Union, Democritus University of Thrace, 2010.
- Participating at the Program “The Investment in the Gold Mine at Perama: Economic Evaluation and Prospects”, Democritus University of Thrace, 2010.
- Scientific Leader of the Program “Entrepreneurship and Competitiveness”, Democritus University of Thrace, financed by the European Union and the Greek Government, 2007-08.

RESEARCH – ACADEMIC EVALUATOR

- External Evaluator for the Cyprus Agency of Quality Assurance and Accreditation in Higher Education. Member of the international External Evaluation Committee, evaluating:
 - The MBA program of the University of Cyprus, 2018
 - The BA in Business Administration of the CDA College, 2018
 - The University of Cyprus, 2020
 - The American University of Beirut, 2020.
- General Secretariat of Research and Technology, Greece, 2017-.
- REPRISSE, Register of Scientific Experts Ministry of Education, Universities and Research, Italy
- National Science Centre, Ministry of Science and Higher Education, Poland
- National Centre of Science and Technology Evaluation, Ministry of Education and Science, the Republic of Kazakhstan, 2014, 2016.
- Croatian Science Foundation (HRZZ), Croatia, 2016, 2020.
- Swiss National Science Foundation, External Research Project Evaluator, 2021-

PROFESSIONAL AFFILIATIONS

- Euro Area Business Cycle Network – Fellow
- International Centre for Economic Analysis - Senior Research Fellow
- Rimini Centre of Economic Analysis – Fellow
- Institute for Nonlinear Dynamical Inference - Fellow
- The Society for Economic Measurement - Member
- Canadian Economic Association – Member
- Laboratory for Energy and Environmental Management, University of Piraeus – Research Fellow
- CLAIRE (Confederation of Laboratories for Artificial Intelligence Research in Europe) member, the first research group from Greece employing A.I. in Economics.
- Hellenic Association of Certified Stock Market Analysts, Member of the Scientific Committee.
- Laboratory for Energy and Environmental Management (LEEM) - International Research Fellow

ACADEMIC JOURNALS EDITORIAL SERVICE

Associate Editor

- Open Economies Review, Springer, Associate Editor, Impact Factor 1.173, 2022-
- Journal of Economic Asymmetries, Elsevier, Associate Editor, Q1 in Economics, Econometrics, and Finance, 2017-
- Journal of Banking & Financial Technology, Springer, Associate Editor, 2020-
- Economics and Finance Notes – Editor-in-Chief (2009-2015)

Editorial Board Member

- Humanities & Social Sciences Communications, Springer Nature, Editorial Board Member, 2022-, Impact Factor 2.731
- Energies – Editorial Board Member, MDPI, Impact Factor 3.252, 2021-
- International Journal of Financial Studies, MDPI – Editorial Board Member, Impact Factor 2.3.
- Economies, MDPI, section Macroeconomics, Monetary Economics, and Financial Markets, 2023-
- Data Science in Finance and Economics – Editorial Board Member, 2021-
- International Journal of Economics and Finance – Editorial Board Member
- International Journal of Computational Economics and Econometrics – Editorial Board Member
- Journal of Finance and Economics – Editorial Board Member
- International Journal of Economics and Management Engineering – Editorial Board Member
- Data Science in Finance and Economics 2022-
- Renewable and Sustainable Energy 2023-

Special Issue Editor and Guest Editor

- Journal of Banking and Financial Technology, Special issue on “AI/ML Technologies in Banking and Finance” Co-Editor, Springer, 2021.
- Computational Economics, Co-Editor with Theophilos Papadimitriou for Special Issue “Machine Learning in Economics and Finance”, 2021, IF 1.185.
- Energies – Special Issue Editor, “Emerging Trends in Energy Economics”, 2022
- Energies – Special Issue Editor, “Emerging Trends in Energy Economics II”, 2023
- Energies – Special Issue Editor, “Feature Papers in Energy Economics and Policy”, 2023
- International Journal of Business Policy and Economics – Guest Editor 2010

COMMITTEES

- Interdepartmental Program of Graduate Studies in Research and Exploitation of Hydrocarbons, 2017 – present.
- Master of Business Administration, Department of Economics, DUTH, 2010 – present.
- Placement Exams, Department of Economics, DUTH, 2007 - present.
- Study Material Committee, Hellenic Open University, 2015 – present.
- Undergraduate Program of Study, Department of Economics, DUTH, 2010 - present.

- Equipment procurement, Department of Economics, DUTH, 2008 - present.

SUPERVISION OF DOCTORAL STUDENTS - Completed

- Dr. Efthimia Chrysanthidou, 2011-2015, Dissertation title "Forecasting Macroeconomic Variables with the Yield Curve and Machine Learning Techniques"
- Dr. Georgios Sarantitis, 2012-2016, Dissertation title "A Graph Theory Approach of the Study of Macroeconomics Networks"

SUPERVISION OF DOCTORAL STUDENTS - Current

- Fotios Gatzoglou, 2017-, Dissertation title "Dispersion Analysis based on Complex Networks"
- Maria Matthaiou, 2012-, Dissertation title "Efficient Supervision and Control of the Banking System using Complex Networks"
- Emmanouil Zaganidis, 2022-, "Machine Learning in Finance"
- Panagiotis Goumenidis, 2022-, "Identification of Investment Ready SME's with Machine Learning"

MEMBER OF SUPERVISORY COMMITTEE PhD - Completed

- Vasilios Plakandaras, 2011-2015, Dissertation title "Forecasting Financial Time Series with Machine Learning Techniques"
- Emmanouil Sofianos, 2016-, Dissertation title "Studying Macroeconomic Variables with Machine Learning and Complex Networks"
- Efthimios Stathakis, 2011-, Dissertation title "Forecasting Financial Variables with Machine Learning"
- Anna Agrapetidou, 2012-, Dissertation title "Forecasting the Credit Ratings of Financial Institutions"

MEMBER OF SUPERVISORY COMMITTEE PhD - Current

- Fotios-Athanasios Athanasiou, "Study of Financial Variables with Machine Learning and Complex Networks"

SUPERVISION OF MASTER'S THESIS AT DEMOCRITUS UNIVERSITY OF THRACE

- Georgios Agelidis
- Ioannis Gourtsilidis
- Eleni Koundi
- Christina Lazaridou
- Stergios Mplouhos
- Anastasia Gountakou
- Kalliopi Koutroulou
- Iliana Halatsi
- Neoklis Vasiliadis
- Antonia Karagiaouridou
- Chariklia Moskofidou
- Ahmet Mustafa Onur
- Vasilios Prodromidis
- Efthimia Chrysanthidou
- Anna Agrapetidou
- Kyriaki Afentoulidou
- Vasilis Vasiliadis
- Despina Kostikidou
- Efthimia Parharidou
- Georgios Sarantitis
- Ozlem Imam
- Georgios Papadopoulos
- Eleni Papadopoulou
- Georgios Hatzievagelou
- Dimitrios Vezeris
- Anna Amvrosiadou
- Fotini Gika
- Dimitrios Karagiozis
- Sofia Maltepioti
- Fotios Gatzoglou

- Additionally, supervised more than 100 Theses at:
 - Greek Open University
 - International Hellenic University

REFEREE SERVICE

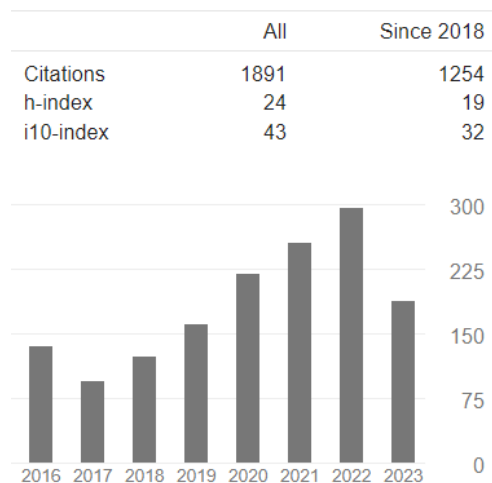
- Journal of Banking and Finance.
- Journal of Money, Credit and Banking.
- Journal of Forecasting.
- Economic Modelling.
- International Economics.
- Expert Systems with Applications
- International Review of Economics and Finance.
- Review of Financial Economics.
- Journal of Applied Statistics
- Computational Economics
- Macroeconomic Dynamics.
- Open Economies Review.
- Physica A.
- Econometrics
- Financial Innovation
- Journal of Economics and Finance.
- Journal of Finance and Economics
- International Review of Financial Analysis.
- Journal of Applied Economics.
- International Journal of Forecasting.
- Economic Change and Restructuring
- Applied Financial Economics.
- Energy Economics.
- Energy Journal.
- OECD: Journal of Business Cycle Measurement and Analysis.
- Journal of Risk Finance.
- Journal of Economic Asymmetries.
- Economic Change and Restructuring
- Economic Analysis of Law Review.
- Czech Economic Review.
- International Journal of Economics and Finance.
- International Journal of Computational Economics and Econometrics.
- International Journal of Economics and Management Engineering.
- International Journal of Decision Sciences Risk and Management.

PUBLICATIONS

Summary

72 journal papers
35 conference papers
5 books
12 book chapters
1891 citations according to google scholar
26.2 mean citations per paper
24 **h-index Google Scholar**
43 **i10-index**
17 **h- Index Scopus**
1.60 **FWCI**

Citations: Source Google Scholar



2023 (5)

- "Machine Learning in Forecasting Motor Insurance Claims", with T. Poufinas, E. Zaganidis and T. Papadimitriou, Risks, 11, 164, Impact Factor 2.2.

- “Forecasting Inflation Spikes with Machine Learning”, with Emmanouil Sofianos and Theophilos Papadimitriou, *Encyclopedia of Monetary Policy, Financial Markets and Banking*, Elsevier, forthcoming.
- “Cryptocurrencies and Long-Range Trends”, with Monica Alexiadou, Emmanouil Sofianos, Periklis Gogas and Theophilos Papadimitriou, *International Journal of Financial Studies*, 11, 40, Impact Factor 2.3.
- “Bitcoin, Sentiment Analysis, and the Efficient Market Hypothesis, a Machine Learning Approach”, with G. Toulas, E. Sofianos, *Empirical Economics Letters*, ABDA C, IF 0.91, forthcoming.
- “Banking Sector Resilience to Major Crises”, with T. Lefkou and E. Sofianos, *Journal of Finance and Economics*, forthcoming.

2022 (7)

- “The Convergence Evolution in Europe from a Complex Networks Perspective”, with T. Papadimitriou and F. Gkatzoglou, *Journal of Risk and Financial Management*, forthcoming, 2022, <https://doi.org/10.3390/jrfm15100457>
- “Forecasting Bitcoin Spikes: a GARCH-SVM Approach”, with T. Papadimitriou, A.F. Athanasiou, *Forecasting*, 2022.
- “Emerging Trends in Energy Economics”, with T. Papadimitriou, *Energies*, 15(14), Impact Factor 3.252, 2022.
- “Forecasting Hospital Readmissions with Machine Learning”, with T. Papadimitriou, P. Micahilides and A. Dimitriadou, *Healthcare*, 10(6), Impact Factor 3.252, 2022.
- “Credit Card Fraud Detection with Automated Machine Learning Systems”, with I. Tsamardinos, T. Papadimitriou and V. Plakandaras, *Applied Artificial Intelligence*, forthcoming.
- “Supervision of Banking Networks Using the Multivariate Threshold-Minimum Dominating Set (mT-MDS)”, with T. Papadimitriou and M.A. Matthaïou, *Journal of Risk and Financial Management*, 15(6), 253; <https://doi.org/10.3390/jrfm15060253>.
- “Forecasting Unemployment in the Euro-Area with Machine Learning”, with T. Papadimitriou and E. Sofianos, *Journal of Forecasting*, 2022, 41, 551-566. Impact Factor 3.4.

2021 (3)

- “Forecasting Natural Gas Spot Prices with Machine Learning”, with D. Mouchtaris, E. Sofianos, and T. Papadimitriou, *Energies*, MDPI, Impact Factor 3.252, 2021.
- “Mind the Gap: Forecasting Euro-Area Output Gaps with Machine Learning”, with E. Sofianos and T. Papadimitriou, *Applied Economics Letters*, Taylor & Francis, Impact Factor 1.157, 2021.
- “Forecasting Price Spikes in Electricity Markets”, with E. Stathakis and T. Papadimitriou, *Review of Economic Analysis*, vol. 13, 1, 2021.

2020 (6)

- “The resilience of the U.S. banking system”, with A. Agrapetidou and T. Papadimitriou, *International Journal of Finance and Economics*, 2020, Impact Factor 2.9.
- “Forecasting Credit Ratings of EU Banks”, with V. Plakandaras and T. Papadimitriou, Efterpi Doumpa and Maria Stefanidou, *International Journal of Financial Studies*, 2020, 8, 49, Impact Factor 2.3.
- “Gold Against the Machine”, with V. Plakandaras and T. Papadimitriou, *Computational Economics*, 57, 5-28, Impact Factor 1.317.
- “Forecasting S&P 500 Spikes: an SVM Approach”, with T. Papadimitriou, A. Athanasiou, *Digital Finance*, Springer, 2, pages 241–258, 2020.
- “The evolution of the Cryptocurrencies Market: A Complex Networks approach”, with T. Papadimitriou, F. Gatzoglou, *Journal of Computational and Applied Mathematics*, vol. 376, Impact Factor 1.883.
- “An AutoML Application to Forecasting Bank Failures”, with A. Agrapetidou, P. Charonyktakis, I. Tsamardinos and T. Papadimitriou, *Applied Economics Letters*, volume 28, issue 1, Impact Factor 1.157.

2019 (5)

- “A re-evaluation of the term spread as a leading indicator”, with V. Plakandaras, T. Papadimitriou and Rangan Gupta, *International Review of Economics and Finance*, forthcoming, 2019, Impact Factor 1.432.

- "Forecasting transportation demand in the U.S. market", with V. Plakandaras and T. Papadimitriou, *Transportation Research Part A: Policy and Practice*, Volume 126, August 2019, 195-214. Impact Factor 3.693.
- "Money Neutrality, Monetary Aggregates and Machine Learning", *Algorithms*, with T. Papadimitriou and E. Sofianos, 12(7), July 2019.
- "Oil Market Efficiency under a Machine Learning Perspective", with A. Dimitriadou, P. Gogas, T. Papadimitriou and V. Plakandaras, *Forecasting*, 2019, 1, 157-168.
- "A re-evaluation of the Feldstein-Horioka puzzle in the Eurozone", with V. Plakandaras, and T. Papadimitriou, *Journal of Risk & Control*, Volume 6(1), 2019.

2018 (4)

- "Macroeconomic Uncertainty, Growth and Inflation in the Eurozone: A Causal Approach", with V. Plakandaras, R. Gupta, T. Papadimitriou, *Applied Economics Letters*, 25:14, 1029-1033, 2018. Impact Factor 1.157.
- "The Effects of Geopolitical Uncertainty in Forecasting Financial Markets: A Machine Learning Approach", with V. Plakandaras, T. Papadimitriou, *Algorithms*, 12:1, 2018.
- "Asymmetric Effects of Monetary Policy in the U.S. and Brazil", with I. Pragidis and B. Tabak, *Journal of Economic Asymmetries*, Volume 18, 2018.
- "Forecasting Bank Failures and Stress Testing: a Machine Learning Approach", with T. Papadimitriou and A. Agrapetidou, *International Journal of Forecasting*, Volume 34, Issue 3, July–September 2018, 440-455. Impact Factor 7.022.

2017 (2)

- "Income Inequality: A State-by-State Complex Network Analysis", with T. Papadimitriou, G. Sarantitis, S. Miller and R. Gupta, *Physica A*. 2017, 483, 423-437. Impact Factor 3.778.
- "The Informational Content of the Term-Spread in Forecasting the U.S. Inflation Rate: A Nonlinear Approach", with T. Papadimitriou, V. Plakandaras and R. Gupta, *Journal of Forecasting*, 2017, 36(2), 109-121. Impact Factor 3.4.

2016 (5)

- "Bank supervision using the Threshold-Minimum Dominating Set", *Physica A*, with T. Papadimitriou and M. Matthaïou, 2016, 451, 23-35. Impact Factor 3.778.
- "Testing Exchange Rate Models in a Small Open Economy: an SVR Approach", *Bulletin of Applied Economics*, with T. Papadimitriou and V. Plakandaras, 2016, 3(2), 9-29. Impact Factor 1.916.
- "A Network Analysis of the United Kingdom's Consumer Price Index", with T. Papadimitriou and G. Sarantitis, *Computational Economics*, October 5, 2016. Impact Factor 1.053.
- "International Business Cycle Synchronization since the 1870s: Evidence from a Novel Network Approach", with N. Antonakakis, T. Papadimitriou and G. Sarantitis, *Physica A*, Vol. 447, 1 April 2016, Pages 286–296. Impact Factor 3.778.
- "Convergence of European Business Cycles: A Complex Networks Approach", with T. Papadimitriou and G. Sarantitis, *Computational Economics*, vol. 47, pp. 97-119, February 2016, Impact Factor 1.053.

2015 (8)

- "Are there Asymmetries in Fiscal Policy Shocks", with I. Pragidis, *Journal of Economic Studies*, Vol. 42(2), pp. 303-321, 2015. ABDC list B ranking. ABS 2.
- "Forecasting daily and monthly exchange rates with machine learning techniques", with T. Papadimitriou and V. Plakandaras, *Journal of Forecasting*, Vol. 34(7), pp. 560-573, November 2015, Impact Factor 3.4.
- "Yield Curve Point Triplets in Recession Forecasting", with E. Chrysanthidou and T. Papadimitriou, *International Finance*, vol. 18(2), pp.207-226, Summer 2015, Impact Factor 1.204.
- "Yield curve and Recession Forecasting in a Machine Learning Framework", with T. Papadimitriou, M.A. Matthaïou and E. Chrysanthidou, *Computational Economics*, vol. 45(4), pp. 635-645, April 2015. Impact Factor 1.053.
- "U.S. inflation dynamics on long range data", with Vasilios Plakandaras, Rangan Gupta and Theophilos Papadimitriou (2015), *Applied Economics*, vol. 47 (36), pp. 3874-3890. ABS 2. Impact Factor 0.648.
- "Forecasting the U.S. Real House Price Index", with T. Papadimitriou, V. Plakandaras and R. Gupta, *Economic Modelling*, vol. 45, pp. 259-267, 2015. ABS 2. Impact Factor 3.875.

- “Market Sentiment and Exchange Rate Directional Forecasting”, with V. Plakandaras, T. Papadimitriou and K. Diamantaras, *Algorithmic Finance*, vol. 4, no 1-2, 2015.
- “Fiscal shocks and asymmetric effects: A comparative analysis”, with I. Pragidis, V. Plakandaras, T. Papadimitriou, *Journal of Economic Asymmetries*, vol. 12(1), pp 22-33, 2015. CiteScore: 0.43.

2014 (4)

- "Public Debt and Private Consumption in OECD countries", with T. Papadimitriou and V. Plakandaras, *Journal of Economic Asymmetries*, vol. 11, pp. 1-7. CiteScore: 0.43.
- “Forecasting Energy Markets using Support Vector Machines”, with T. Papadimitriou, E. Stathakis, *Energy Economics*, Vol. 44, 2014, pp. 135-142, July 2014. Impact Factor 3.199.
- “Forecasting Bank Credit Ratings”, *Journal of Risk Finance*, with T. Papadimitriou and A. Agrapetidou, vol. 15 (2), p.195-209, 2014. ABS 1. CiteScore 2016: 0.09.
- “Divisia Monetary Aggregates, the Great Ratios, and Classical Money Demand Functions”, *Journal of Money Credit and Banking*, with A. Serletis, vol. 46(1), p. 229-241, 2014. ABS 4. Impact Factor 1.509.

2013 (9)

- “Exchange Rate Forecasting and Support Vector Regressions”, *Economics and Finance Notes*, vol. 2(2), pp. 1-13, 2013.
- “Testing Purchasing Power Parity theory in a DFA Framework and Rolling Hurst Exponent: the case of 23 OECD Countries”, with T. Papadimitriou and G. Sarantitis, *Applied Financial Economics*, 23 (17), p.1399-1046, 2013. ABS 2. Impact Factor 0.648.
- “Business Cycle Synchronization in the European Union: The Effect of the Common Currency”, *Journal of Business Cycle Measurement and Analysis (OECD)*, p. 1-14, 2013.
- “Complex Networks and Banking Systems Supervision”, *Physica A: Statistical mechanics and its Applications*, with T. Papadimitriou and B. Tabak, 392 (19), p. 4429-4434, 2013. Impact Factor 3.778.
- “Forecasting the Insolvency of U.S. Banks Using Support Vector Machines (SVM) based on Local Learning Feature Selection”, *Journal of Computational Economics and Econometrics*, with T. Papadimitriou, V. Plakandaras and J. Mourmouris, 3(1/2), p. 83-90, 2013.
- "Comparison of simple sum and Divisia monetary aggregates in GDP forecasting: a support vector machines approach", with T. Papadimitriou and E. Takli, *Economics Bulletin*, 33(2), pp. 1101-1115, 2013.
- "Directional forecasting in financial time series using support vector machines: the USD/Euro exchange rate", with V. Plakandaras and T. Papadimitriou, *Journal of Computational Optimization in Economics and Finance*, 5 (2), 2013.
- “Optimum Currency Areas within the US and Canada a Data Analysis Approach” *Journal of Computational Optimization in Economics and Finance*, with E. Chrysanthidou and T. Papadimitriou, 5(1), 2013.
- “Interest Rates, Leverage, and Money”, with A. Serletis and K. Istiak, *Open Economies Review*, 24, p. 51-78, 2013. ABS 2. Impact Factor 0.840.

2012 (3)

- “Economic Viability and Macroeconomic Impact of the Burgas - Alexandroupolis Pipeline”, with J.K. Mourmouris and T. Papadimitriou, *International Journal of Economics and Management Engineering*, 2(1) p. 37-62, 2012.
- “Episodic Nonlinearity in Leading Global Currencies”, with A. Serletis, A. Malliaris and M. Hinich, *Open Economies Review*, 23, p. 337-357, 2012. Impact Factor 0.840.
- “GDP Trend Deviations and the Yield Spread: the Case of Five E.U. Countries”, with I. Pragidis, *Journal of Economics and Finance*, 36(1), p. 226-237, 2012.

2011 (1)

- “Does the Interest Risk Premium Predict Housing Prices?”, with Ioannis Pragidis, *International Journal of Economic Research*, 8(1), p. 1-10, 2011.

2010 (3)

- “The Interest Rate Spread as a Forecasting Tool of Greek Industrial Production”, with Ioannis Pragidis, *International Journal of Business Policy and Economics*, 3(1), 2010.
- “Forecast Evaluation in Daily Commodities Futures Markets”, with Apostolos Serletis, *International Journal of Financial Markets and Derivatives*, 1(2), 2010.

- “Predicting European Union Recessions in the Euro Era: The Yield Curve as a Forecasting Tool of Economic Activity”, with Dionisios Chionis and Ioannis Pragidis, *International Advances in Economic Research*, 16(1), February 2010.

2009 (2)

- “Forecasting in Inefficient Commodity Markets”, with Apostolos Serletis, *Journal of Economic Studies*, 36(4), 2009. CiteScore 0.91.
- “Does Financial Market Liberalization Increase the Degree of Market Efficiency? The Case of the Athens Stock Exchange”, with Daniel Cajueiro and Benjamin Tabak, *International Review of Financial Analysis*, 18(1), 2009. Impact Factor 1.457.

2008 and older (6)

- “The Feldstein-Horioka Puzzle in an ARIMA Framework”, with Apostolos Serletis, *Journal of Economic Studies*, vol. 34, no. 3, 2007. CiteScore 0.91.
- “Long-Horizon Regression Tests of the Theory of Purchasing Power Parity”, with Apostolos Serletis, *Journal of Banking and Finance* 28, 1961-1985, 2004. Impact Factor 1.776.
- “Purchasing Power Parity Nonlinearity and Chaos”, with Apostolos Serletis, *Applied Financial Economics* 10, 615-622, 2000. Impact Factor 0.648.
- “The North American Natural Gas Markets are Chaotic”, with Apostolos Serletis, *The Energy Journal*, 20, 83-103, 1999. Impact Factor 1.662.
- “Chaos in East European Black Market Exchange Rates” with Apostolos Serletis, *Research in Economics* 51, 359-385, 1997. CiteScore 0.66.
- “On the Construction of Personal, Corporate and Effective Overall Marginal Tax Rates for Canada (1977-1992)”, *Saskatchewan Journal of Economics*, 1, 1997.

BOOKS

- “Modern Greek Myths” – Kritiki Publications, 2018.
- “Economics for non-specialists” – Kritiki Publications, 2016.
- “A Guide to Entrepreneurship”, with I. Pragidis, Sofia Publications, 2014.
- “Modern Business – Tools for Entrepreneurial Analysis”, with I. Pragidis, Dionicos Publishers, 2010.

BOOK CHAPTERS

- T. Papadimitriou, P. Gogas, G. A. Sarantitis, “Business Cycle Convergence: A Survey of Methods and Models” in *Mathematics Without Boundaries*, eds. P.M. Pardalos, T. M. Rassias, pp. 447-469, Springer New York, 2014.
- T. Papadimitriou, P. Gogas, G. A. Sarantitis, “European Business Cycle Synchronization: A Complex Network Perspective” in *Network Models in Economics and Finance*, eds. V.A. Kalyagin, P.M. Pardalos, T. M. Rassias, pp. 265-275, Springer New York, 2014.
- P. Gogas, T. Papadimitriou, M.-A. Matthaiou, “A Novel Banking Supervision Method Using the Minimum Dominating Set” in *Network Models in Economics and Finance*, eds. V.A. Kalyagin, P.M. Pardalos, T. M. Rassias, pp. 277-286, Springer New York, 2014.
- “The Framework of the World Economic Crisis”, in “The Greek Economy from the EMU to the Bailout”, with E. Takli, Livanis Publishers, 2014.
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- Emmanouil Sofianos, Athanasios-Fotios Athanasiou, Theophilos Papadimitriou, Periklis Gogas, «Forecasting the Eurocoin Index using Machine Learning», presented at 4th International Conference on Applied Theory, Macro and Empirical Finance, 2-3 April 2018, Thessaloniki, Greece
- Athanasios-Fotios Athanasiou, Emmanouil Sofianos, Theophilos Papadimitriou, Periklis Gogas, «Forecasting electricity prices in Nord Pool», 8th National Conference of the Financial Engineering and Banking Society, 18-19 December 2017, Athens
- Emmanouil Sofianos, Athanasios-Fotios Athanasiou, Periklis Gogas, Theophilos Papadimitriou, «Directional forecast of WTI price with the SVM method», National Conference of the Financial Engineering and Banking Society, 18-19 December 2017, Athens
- Periklis Gogas, Theophilos Papadimitriou, Dimitrios Karagkiozis, “The Fama 3 and Fama 5 factor models under a Machine Learning framework”, International Conference on Business & Economics of the Hellenic Open University, Athens, 21-22 April, 2017.
- Anna Agrapetidou, Theophilos Papadimitriou, Periklis Gogas, “Forecasting bank failures using Support Vector Machines”, 12th Augustin Cournot Doctoral Days, Strasbourg, Γαλλία, 16-17 Απριλίου 2015.
- Vasilios Plakandaras, Theophilos Papadimitriou, Periklis Gogas, “Forecasting transportation demand in the domestic U.S. market”, presented in the 15th Special Conference of the Hellenic Operational Research Society, Alexandroupoli, 15-16 October 2015.
- Theophilos Papadimitriou, Periklis Gogas, Georgios Sarantitis, “Optimization in Transportation: an application on the US airport network using Graph Theory”, presented in the 15th Special Conference of the Hellenic Operational Research Society, Alexandroupoli, 15-16 October 2015.
- Georgios Sarantitis, Theophilos Papadimitriou, Periklis Gogas, “Threshold Weighted – Minimum Dominating Set (TW-MDS): An optimization technique for analyzing complex economic networks”, accepted for presentation in the 27th European Conference on Operational Research, Glasgow, UK, 2015.
- Efthymios Stathakis, Theophilos Papadimitriou, Periklis Gogas, “Forecasting Electricity Price Spikes with Support Vector Machines”, accepted for presentation in the 27th European Conference on Operational Research, Glasgow, UK, 2015.
- Periklis Gogas, Theophilos Papadimitriou, Benjamin Tabak, Maria-Artemis Matthaïou, “Supervision of Banking Networks using Multivariate Threshold-Minimum Dominating Set”, International Conference on Business & Economics of the Hellenic Open University, Athens, 6-7 February, 2015.
- Theophilos Papadimitriou, Periklis Gogas, Efthymios Stathakis, “Using multiclass Support Vector Machines to forecast the occurrence of price spikes in German Electricity Markets”, International Conference on Business & Economics of the Hellenic Open University, Athens, 6-7 February, 2015.
- Periklis Gogas, Theophilos Papadimitriou, Benjamin Tabak, Maria-Artemis Matthaïou, “Efficient Supervision of Banking Networks using the Multivariable Threshold Minimum Dominating Set (T-MDS): the case of Brazil”, accepted for publication in 21st International Conference on Computing in Economics and Finance (CEF2015), Taipei, Taiwan, 2015.

- Georgios Sarantitis, Theophilos Papadimitriou, Periklis Gogas, "Complex Networks for Central Banks: an empirical analysis of the United Kingdom's Consumer Price Index", accepted for publication in 21st International Conference on Computing in Economics and Finance (CEF2015), Taipei, Taiwan, 2015.
- Efthymia Chrysanthidou, Periklis Gogas, Theophilos Papadimitriou, "The ability of the yield curve to forecast the output gap", 79th International Atlantic Economic Conference, Milan, March, 2015
- Vasilios Plakandaras, Theophilos Papadimitriou, Periklis Gogas, "Monetary Exchange Rate models in a Small Open Economy with Alternative Inflation Expectations", 79th International Atlantic Economic Conference, Milan, March, 2015.
- Theophilos Papadimitriou, Periklis Gogas, and Elvira Takli, "Monetary Aggregation and GDP Forecasting in a Support Vector Regression Framework ", 78th International Economic Conference, Madrid, April, 2014.
- Periklis Gogas, Theophilos Papadimitriou and Anna Agrapetidou, "Forecasting Bank Failures", 78th International Economic Conference, Madrid, April, 2014.
- Periklis Gogas, Theophilos Papadimitriou and Efthymios Stathakis, "Forecasting German Energy Market Index within an SVM model and Hilbert Huang Transformation", 78th International Economic Conference, Madrid, April, 2014.
- Theophilos Papadimitriou, Periklis Gogas, and Georgios-Antonios Saranditis, "An Analysis of US States GSP co-movement using the Minimum Dominating Set", to appear in 2013 IEEE GlobalSIP Symposium on Signal and Information Processing in Finance and Economics, Austin (TX), 3-5 December 2013.
- Periklis Gogas, Efthymia Chrynanthidou, Theophilos Papadimitriou, "The yield curve and business cycle forecasting in a Support Vector Machines framework", 77th International Atlantic Economic Conference, Philadelphia, October, 2013.
- Periklis Gogas, Theophilos Papadimitriou, Maria Matthaïou, "A novel Banking Supervision Method using the Minimum Dominating Set", 77th International Atlantic Economic Conference, Philadelphia, October, 2013.
- Vasilios Plakandaras, Theophilos Papadimitriou, Periklis Gogas, "Forecasting Daily and Monthly Exchange Rates with Machine Learning Techniques", 77th International Atlantic Economic Conference, Philadelphia, October, 2013.
- Theophilos Papadimitriou, K. I. Diamantaras, "Blind Separation of PAM-MIMO Systems based on the Distribution of the Observation Differences", EUSIPCO 2013, Morocco, 9-13 September, 2013.
- Periklis Gogas, Theophilos Papadimitriou, and Maria Matthaïou, "A novel Banking Supervision Method using the Minimum Dominating Set", Network Models in Economics and Finance Conference, Athens, 13 June, 2013.
- Theophilos Papadimitriou, Periklis Gogas, and Georgios-Antonios Saranditis, "A study on the GDP growth of the US states using the Minimum Dominating Set", Network Models in Economics and Finance Conference, Athens, 13 June, 2013.
- Theophilos Papadimitriou, Periklis Gogas, Vasilios Plakandaras and John C. Mourmouris, "Predicting the insolvency of U.S. banks using Support Vector Machines", 76th International Economic Conference, Vienna, April, 2013.
- Periklis Gogas, Theophilos Papadimitriou and Vasilios Plakandaras, "Common Stochastic trends and the Ricardian Equivalence in the OECD", 76th International Economic Conference, Vienna, April, 2013.
- Vasilios Plakandaras, Periklis Gogas, and Theophilos Papadimitriou, "Forecasting US/EUR daily and monthly exchange rates with machine learning techniques", 76th International Economic Conference, Vienna, April, 2013.
- Efthymia Chrynanthidou, Periklis Gogas, and Theophilos Papadimitriou, "Optimum Currency Areas within the US and Canada", 2nd Conference of the Financial Engineering and Banking Society (FEBS), Athens, 2011.
- Vasilios Plakandaras, Theophilos Papadimitriou, and Periklis Gogas, "Directional Forecasting in Financial Time Series using Support Vector Machines: the USD/Euro Exchange Rate", 2nd Conference of the Financial Engineering and Banking Society (FEBS), Athens, 2011.
- "A Divisia Monetary Aggregate for Monetary Policy and Business Cycle Analysis", with A. Serletis, 16th International Conference on Macroeconomic Analysis and International Finance, University of Crete, Rethymno, 24-26 May 2012.
- "Optimum Currency Areas within the US and Canada", E. Chrysanthidou, P. Gogas, T. Papadimitriou, 2nd National Conference of the Financial Engineering and Banking Society, Athens, December 2011.

- “Directional forecasting in financial time series using support vector machines: The USD/Euro exchange rate”, V. Plakandaras, T. Papadimitrioy, P. Gogas, 2nd National Conference of the Financial Engineering and Banking Society, Athens, December 2011.
- “FDI in Services Impact to a Small Open Economy: the case of Ireland”, with I. Pragidis 71st International Atlantic Economic Conference, Athens, organized by the International Atlantic Economic Society, March 2011.
- “GDP Trend Deviations and the Yield Spread: the Case of Five E.U. Countries”, with D. Chionis and I. Pragidis presented at the 68th International Atlantic Economic Conference, Boston, USA, organized by the International Atlantic Economic Society, October 2009.
- “Predicting European Union recessions in the euro era: The yield curve as a forecasting tool of economic activity”, with D. Chionis and I. Pragidis, presented at the 67th International Atlantic Economic Conference, Rome, Italy, organized by the International Atlantic Economic Society, March 2009.
- “Purchasing Power Parity and the Long-Run Derivative”, presented at the Canadian Economics Association 37th Annual Meeting, at Carleton University, Ottawa, May 2003.
- “New Tests on PPP”, presented at “The Global Economy: Challenges and Opportunities for the 21st Century”, organized by the Athenian Policy Forum at the Athens University of Economics and Business, August 2000.
- “Nonlinearity and Chaos”, presented at “Complexity and Chaotic Dynamics of Non-Linear Systems”, organized by the Aristotle University of Thessaloniki, Thessaloniki, Greece, August 1997.

OTHER RESEARCH

- “Purchasing Power Parity, Balanced Growth and Volatility Forecasting: An Application of Recent Developments in Time Series Analysis”, Ph.D. Dissertation, University of Calgary, July 2000.
- “The Canadian Laffer Curve”, Master’s Thesis, University of Saskatchewan, May 1996.
- “The Relationship between Marginal Tax Rates and Tax Revenue in Canada”, with Robert F. Lucas, University of Saskatchewan, May 1995.
- “The Uncovered Interest Rate Parity Tested for the Case of Greece and Germany”, University of Saskatchewan, April 1994.
- “Optimal Rate of Inflation or Optimal Type of Inflation?”, University of Saskatchewan, November 1994.

TEACHING EXPERIENCE

Graduate Courses

- Democritus University of Thrace, Department of Economics:
 - “International Banking and Finance”, March 2007 – present.
 - “International Finance”, October 2007 – present.
- Democritus University of Thrace, Law School:
 - “International Economics”, 2007 – 2012.
- International Hellenic University
 - Risk Management in Banking 2017 - present
- Aristotle University of Thessaloniki, Department of Geology:
 - “Forecasting in the Hydrocarbons Market” 2016 - present
 - “Hydrocarbon Markets and Valuation” 2016 - present
- Greek Open University, Graduate School:
 - Banking, Finance and Financial Technology 2021 – present.
 - Banking and Finance, October 2008 – present.
- Neapolis University Pafos, Department of Business Administration
 - Financial Analysis 2021 – present.

Undergraduate Courses

- Department of International Economic Relations and Development, Democritus University of Thrace:
 - “Macroeconomic Theory I”, 1st year, March 2008 – present.
 - “Macroeconomic Theory II”, 2nd year, September 2007 – present.
 - “Entrepreneurship I”, 4th year, September 2006 – present.

- “Entrepreneurship II”, 4th year, September 2006 – present.
- “Greek Economic History”, 1st year, September 2006 – February 2007.
- “Financial Analysis”, 2nd year, September 2006 – February 2007.
- Department of International Economics and Political Studies, University of Macedonia, Visiting Professor:
 - “Global Economic System”, 2nd year, March 2004 – September 2004.

Other Courses

- Vocational Training Center of the Kapodistrian University of Athens, Democritus University of Thrace and Greek Economic Society, in the programs:
 - Investment Analysis, February 2008 – 2010.
 - Economist Researcher, February 2008 – 2010.
- Department of Business Studies, Associate Lecturer of the University of Abertay-Dundee at North College, Thessaloniki, January 2001 – December 2006:
 - “Research Methods”, M.B.A. level
 - “Advanced Managerial Accounting”, M.B.A. level
 - “Financial Analysis”, 4th year
- 2000 - 2002, Athens Stock Exchange Vocational Center: Macroeconomics and Monetary Economics.
- 1996 – 1998, Department of Economics, University of Calgary, teaching assistant.
- 1993 – 1995, Department of Economics, University of Saskatchewan, teaching assistant.

WORK EXPERIENCE

- 2003 – 2007, Financial Director, Leaf Tobacco A. Michailides S.A., Greek Regional Multinational Company.
- 2000 – 2003, Treasurer, Leaf Tobacco A. Michailides S.A.
- 1996 – 1998, researcher in the research team of Professor Apostolos Serletis, University of Calgary.
- 1997 – 1998 researcher in the research team of Professor Eugene Bulieau, University of Calgary.

SCHOLARSHIPS AND AWARDS

- 2002-2003, Best Instructor Award, University of Abertay-Dundee.
- 1997-1998 “Dean’s Fee Remission Scholarship”, University of Calgary.
- 1996-1997, “Department of Economics Scholarship”, University of Calgary.
- 1994-1995, Graduate Scholarship, University of Saskatchewan for the best graduate student of economics.
- 1993-1994, Graduate Scholarship, Department of Economics, University of Saskatchewan.
- To 1994, The Bank of Greece Award for graduating first at the University of Macedonia.
- The Chemical Industries of North Greece Award for the years 1983, 1984, 1985, 1986, 1987, 1988, 1989, 1990, 1991.
- The Greek Ministry of Education Award of Excellence for the years 1985, 1986, 1987, 1988, 1989, 1990, 1991.