

# Περικλής Γκόγκας

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Απρίλιος 2017

## ΕΝΔΙΑΦΕΡΟΝΤΑ

- Μακροοικονομικά
- Τραπεζική
- Νομισματικά και Χρηματοοικονομικά

## ΣΠΟΥΔΕΣ

- Διδακτορικός τίτλος (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".
- Μεταπτυχιακός τίτλος (Master's degree), 1996, με «υψηλή διάκριση» (high distinction), Department of Economics, University of Saskatchewan, Canada. Thesis title: "The Canadian Laffer Curve". Κατάταξη αποφοίτησης (rank) #1.
- Πτυχίο Οικονομικών Επιστημών, 1991, Τμήμα Οικονομικών Επιστημών, Πανεπιστήμιο Μακεδονίας, Κατάταξη 1<sup>ος</sup>, με βαθμό 9.24.

## ΠΙΣΤΟΠΟΙΗΣΕΙΣ

- "Ανοιχτή και Εξ Αποστάσεως Εκπαίδευση", Ελληνικό Ανοικτό Πανεπιστήμιο, 2016.
- "Τεχνολογίες Πληροφοριών και Επικοινωνιών", Ελληνικό Ανοικτό Πανεπιστήμιο, 2016.

## ΑΚΑΔΗΜΑΪΚΕΣ ΘΕΣΕΙΣ

- 2011, Visiting Scholar in Finance, Department of Finance, Ross School of Business, University of Michigan, Ann Arbor, Michigan, USA.
- 2015- Αναπληρωτής Καθηγητής, Τμήμα Οικονομικών Επιστημών, Δημοκρίτειο Πανεπιστήμιο Θράκης, Κομοτηνή, Ελλάδα.
- 2011-2015, Επίκουρος Καθηγητής, Τμήμα Οικονομικών Επιστημών, Δημοκρίτειο Πανεπιστήμιο Θράκης, Κομοτηνή, Ελλάδα.
- 2007-2011, Λέκτορας, Τμήμα Οικονομικών Επιστημών, Δημοκρίτειο Πανεπιστήμιο Θράκης, Κομοτηνή, Ελλάδα.
- 2012-, Βοηθός Συντονιστή της Θεματικής Ενότητας «Τραπεζικό Περιβάλλον», Μεταπτυχιακό Πρόγραμμα στην Τραπεζική, Ελληνικό Ανοικτό Πανεπιστήμιο.
- 2007-, Συνεργαζόμενο Εκπαιδευτικό Προσωπικό, στην Θεματική Ενότητα «Τραπεζικό Περιβάλλον», Μεταπτυχιακό Πρόγραμμα στην Τραπεζική, Ελληνικό Ανοικτό Πανεπιστήμιο.

## ΔΙΑΛΕΞΕΙΣ ΜΕ ΠΡΟΣΚΛΗΣΗ (INVITED SEMINARS)

- **Ευρωπαϊκή Κεντρική Τράπεζα**, External Developments Division, Title: "A Complex Network Analysis of the U.S. Gross State Product, European Central Bank Headquarters, Φρανκφούρτη, Γερμανία, Φεβρουάριος, 2016.
- **Ευρωπαϊκή Κεντρική Τράπεζα**, Macro-Financial Linkages Division, Title: "Forecasting Bank Failures with Machine Learning Methodologies", European Central Bank Headquarters, Φρανκφούρτη, Γερμανία, Φεβρουάριος, 2016.
- **University of Michigan**, Ross School of Business, Title: "Support Vector Machines Economic and financial forecasting using Machine Learning methodologies", Ann Arbor MI, Νοέμβριος, 2015.
- **Temple University**, Department of Economics, Title: "Economic and financial forecasting using Machine Learning methodologies ", Philadelphia PA, USA, Νοέμβριος, 2015.
- **Mobile Media Association**, Research Department, "Forecasting using Machine Learning methodologies", Νέα Υόρκη, Νοέμβριος 2015.
- **Ross School of Business**, "Divisia Monetary Aggregates, the Great Ratios, and Classical Money Demand Functions", University of Michigan, Ann Arbor, Michigan, USA, 2011.

#### **ΕΠΙΣΤΗΜΟΝΙΚΕΣ ΣΥΝΕΡΓΑΣΙΕΣ**

- Euro Area Business Cycle Network – Fellow
- Rimini Centre of Economic Analysis – Fellow
- Institute for Nonlinear Dynamical Inference - Fellow
- The Society for Economic Measurement - Member
- Canadian Economic Association – member

#### **ΥΠΗΡΕΣΙΑ ΣΕ ΔΙΕΘΝΗ ΕΠΙΣΤΗΜΟΝΙΚΑ ΠΕΡΙΟΔΙΚΑ**

- Economics and Finance Notes – Editor-in-Chief (2009-2015)
- International Journal of Financial Studies – Editorial Board Member
- International Journal of Economics and Finance – Editorial Board Member
- International Journal of Computational Economics and Econometrics – Editorial Board Member
- International Journal of Economics and Management Engineering – Editorial Board Member
- Journal of Finance and Economics – Editorial Board Member
- Journal of Educational Research Applications – Editorial Board Member
- International Journal of Business Policy and Economics – Guest Editor 2010

#### **ΚΡΙΤΗΣ ΣΕ ΔΙΕΘΝΗ ΕΠΙΣΤΗΜΟΝΙΚΑ ΠΕΡΙΟΔΙΚΑ**

- Journal of Banking and Finance.
- Journal of Money, Credit and Banking.
- Journal of Forecasting.
- Economic Modelling.
- International Economics.
- International Review of Economics and Finance.
- Review of Financial Economics.
- Journal of Applied Statistics
- Journal of Macroeconomic Dynamics.

- Open Economies Review.
- Journal of Economics and Finance.
- International Review of Financial Analysis.
- Journal of Applied Economics.
- International Journal of Forecasting.
- Applied Financial Economics.
- Energy Economics.
- Energy Journal.
- OECD: Journal of Business Cycle Measurement and Analysis.
- Physica A.
- Journal of Risk Finance.
- Journal of Economic Asymmetries.
- 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.

#### **ΑΞΙΟΛΟΓΗΤΗΣ ΕΡΕΥΝΗΤΙΚΩΝ ΠΡΟΓΡΑΜΜΑΤΩΝ**

- National Centre of Science and Technology Evaluation, Ministry of Education and Science, Δημοκρατία του Καζακστάν, 2014, 2016.
- Croatian Science Foundation (HRZZ), Κροατία, 2016.

#### **ΕΠΙΣΤΗΜΟΝΙΚΕΣ ΔΗΜΟΣΙΕΥΣΕΙΣ**

##### **Summary**

<b>41</b>	άρθρα σε επιστημονικά περιοδικά
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<b>8</b>	<b>h- Index Scopus</b>

#### **Υπό δημοσίευση (1)**

- "Income Inequality: A State-by-State Complex Network Analysis", with T. Papadimitriou, G. Sarantitis, S. Miller and R. Gupta, Physica A. Impact Factor 1.785.

#### **2016 (5)**

- "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, 2016. Impact Factor 0.705.
- "Testing Exchange Rate Models in a Small Open Economy: an SVR Approach", Bulletin of Applied Economics, with T. Papadimitriou and V. Plakandaras, 2016.

- "A Network Analysis of the United Kingdom's Consumer Price Index", Computational Economics, October 5, 2016. Impact Factor 0.691.
- "International Business Cycle Synchronization since the 1870s: Evidence from a Novel Network Approach", with N. Antonakakis, T. Papadimitriou and G. Sarantis, Physica A, Vol. 447, 1 April 2016, Pages 286–296. Impact Factor 1.732.
- "Convergence of European Business Cycles: A Complex Networks Approach", with T. Papadimitriou and G. Sarantis, Computational Economics, vol. 47, pp. 97-119, February 2016, Impact Factor 0.691.

#### **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 0.946.
- "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 0.722.
- "Yield curve and Recession Forecasting in a Machine Learning Framework", with T. Papadimitriou, M.A. Matthaiou and E. Chrysanthidou, Computational Economics, vol. 45(4), pp. 635-645, April 2015. Impact Factor 0.691.
- "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 0.518.
- "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 0.736.
- "Market Sentiment and Exchange Rate Directional Forecasting", with V. Plakandaras, T. Papadimitriou and K. Diamantaras, Algorithmic Finance, vol. 4, no 1-2, 2015.
- "Asymmetric Fiscal Policy Shocks", with I. Pragidis, V. Plakandaras, T. Papadimitriou, Journal of Economic Asymmetries, vol. 12(1), pp 23-32, 2015.

#### **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.
- "Forecasting Energy Markets using Support Vector Machines", with T. Papadimitriou, E. Stathakis, Energy Economics, Vol. 44, 2014, pp. 135-142, July 2014. Impact Factor 2.580.
- "Forecasting Bank Credit Ratings", Journal of Risk Finance, with T. Papadimitriou and A. Agrapetidou, vol. 15 (2), p.195-209, 2014. ABS 1.
- "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 0.954.

#### **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. Sarantis, *Applied Financial Economics*, 23 (17), p.1399-1046, 2013. ABS 2.
- “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 1.722.
- “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 0.321.

### **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 0.321.
- “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.
- “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 0.896.

### **2008 and older (6)**

- “The Feldstein-Horioka Puzzle in an ARIMA Framework”, with Apostolos Serletis, *Journal of Economic Studies*, vol. 34, no. 3, 2007.
- “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 1.362.
- “Purchasing Power Parity Nonlinearity and Chaos”, with Apostolos Serletis, *Applied Financial Economics* 10, 615-622, 2000.
- “The North American Natural Gas Markets are Chaotic”, with Apostolos Serletis, *The Energy Journal*, 20, 83-103, 1999. Impact Factor 1.402.
- “Chaos in East European Black Market Exchange Rates” with Apostolos Serletis, *Research in Economics* 51, 359-385, 1997.
- “On the Construction of Personal, Corporate and Effective Overall Marginal Tax Rates for Canada (1977-1992)”, *Saskatchewan Journal of Economics*, 1, 1997.

### **BOOKS**

- “Economics for non-specialists” – Kritiki Publications, 2016.
- “A Guide to Entrepreneurship – Analysis of Basic Concepts and Tools”, with I. Pragidis, Loukakis Publications, 2014.
- “Modern Business – Tools for Entrepreneurial Analysis”, with I. Pragidis, Dionicos Publishers, 2010.

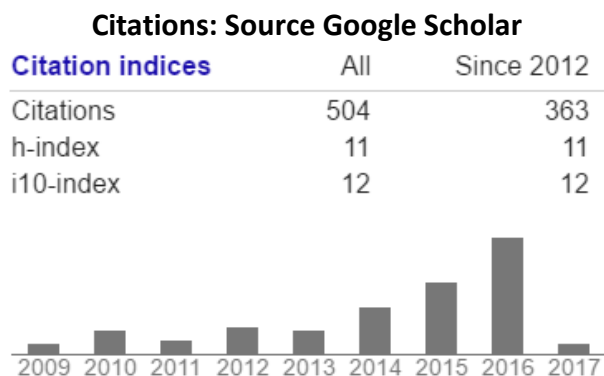
### **ΚΕΦΑΛΑΙΑ ΣΕ ΒΙΒΛΙΑ**

- Papadimitriou, Th., Gogas, P. and Sarantitis G.A. (2014) “European Business Cycle Synchronization: a Complex Network Perspective”. *Network Models in Economics and Finance*, Springer.
- Papadimitriou, Th., Gogas, P. and Sarantitis G.A. (2014) “Business Cycle Convergence: A Survey of Methods and Models”. *Mathematics without Boundaries: surveys in interdisciplinary research*, Springer.
- Gogas, P., Papadimitriou, Th. and Matthaiou M.A. (2014), “A Novel Banking Supervision Method using the Minimum Dominating Set”. *Network Models in Economics and Finance*, Springer.
- “The Framework of the World Economic Crisis”, in “The Greek Economy from the EMU to the Bailout”, with E. Takli, Livanis Publishers, 2014.
- “The Economics of Money Banking and Financial Markets Testbank”, accompanying volume of the book by F. Mishkin and A. Serletis, 3rd Canadian Edition, Pearson – Addison Wesley, 2008.
- “Liberalization of the Financial Sector in Transition Economies”, *Economics of Transition*, T. Pelagidis, K. Hazakis (eds.), Papazisis Publications, 2009. Chapter.
- “The North American Natural Gas Markets are Chaotic”, with Apostolos Serletis, *Quantitative and Empirical Analysis of Energy Markets. World Scientific Series on Energy and Resource Economics - Vol. 1*, Apostolos Serletis (ed.), 2007.

- “The Revenue Smoothing Hypothesis in an ARIMA Framework: Evidence from the United States”, with Apostolos Serletis, *New Trends in Macroeconomics*, Claude Diebolt, Catherine Kyrtsov et al. (eds.), Springer Verlag, 2005.

#### ΕΤΕΡΟΑΝΑΦΟΡΕΣ (496), h-index 11

- Journal of Banking and Finance 2004, 2006, 2009, 2011
- Journal of Money, Credit and Banking 2016
- Journal of International Money and Finance, 2012
- Journal of Economics and Finance 2009
- Journal of Economic Dynamics and Control 2000, 2012, 2016
- Econometric Reviews 2005
- IMF Staff Papers 2012
- IMF Working Paper 2015
- European Central Bank Working Papers 2015
- Brookings Papers on Economic Activity 2017
- Journal of Macroeconomics 2015
- Economic Systems 2015
- Applied Economics 2006, 2011, 2014, 2015, 2016
- Applied Financial Economics 2009, 2010, 2014
- Oxford Bulletin of Economics and Statistics 2010
- Economics Letters 2006, 2012
- Finance Research Letters 2016
- Journal of Applied Statistics 2015, 2016
- International Economics 2015
- Neural Networks 2017
- Renewable Energy 2016
- Applied Economics Letters 2010(2), 2009, 2007, 2004, 2016
- Review of Financial Economics 2008, 2011, 2013, 2014, 2016
- Open Economies Review, 2011, 2014, 2015, 2016
- Expert Systems with Applications 2016
- Research in International Business and Finance 2015
- Global Finance Journal 2001, 2012
- International Review of Economics and Finance 2004, 2008, 2015
- Economic Modelling, 2011, 2013, 2016, 2017
- Journal of Economic Studies 2010
- Energy Economics 2004, 2009, 2012(2), 2016(2)
- Energy Journal 2007, 2006, 1999
- Journal of International Financial Markets, Institutions and Money 2017
- Journal of Economic Asymmetries 2015
- Research in International Business and Finance 2016



- The North American Journal of Economics and Finance 2014(2), 2015, 2016(4)
- Manchester School, 2010
- International Review of Financial Analysis 2009, 2010 (2), 2011, 2014(2), 2015, 2016
- Journal of Economic Surveys 2011
- Economics Bulletin 2003, 2009, 2016
- International Economic Journal 2006, 2005
- Neural Computing and Applications 2015 IF 1.569
- International Journal of Bonds and Derivatives 2015
- Applied Economics Letters, 2010 (3)
- The European Journal of Finance 2014, 2015
- International Journal of Economics and Finance, 2012
- Scottish Journal of Political Economy 2014
- Bank of Finland Research 2015
- Journal of Risk Finance 2014
- Neural Networks 2015, 2017
- Applied Energy 2016
- Energy 2017
- Journal of Business Cycle Research 2017
- Fractals 2016
- SERIEs 2016
- Borsa Istanbul Review 2015
- Journal of Portfolio Management 2017
- Developing Country Studies 2014
- International Journal of Production Research 2015
- International Journal of Financial Studies 2015
- Emerging Markets Finance and Trade 2013
- Central Bank of Brazil Working Papers, 2013
- Central Bank of Slovenia Working Papers 2011
- Politicka Ekonomie 2008, 2000
- Economic Change and Restructuring 2008
- Chaos, Solitons and Fractals 2003, 2007(2), 2013(2)
- European Planning Studies 2012
- Neural Networks 2015
- Research in International Business and Finance (2015)
- Economic Change and Restructuring 2008
- Forest Policy and Economics 2007, 2004
- International Journal of Finance and Economics, 2010
- International Research Journal of Finance and Economics 2011
- Physica A: Statistical Mechanics and its Applications 2010, 2011, 2012(4), 2013(2), 2014(7), 2015(8), 2016(8), 2017(2)
- International Journal of Modern Physics C 2010



- Physica D: Nonlinear Phenomena 2002
- Energy Policy 2009
- International Journal of Energy and Statistics 2014
- Managerial Finance 2014
- Procedia Economics and Finance 2014
- The Economic and Social Review 2014
- International Journal of Production Economics 2007
- International Journal of Finance & Banking Studies 2014
- Nonlinear Dynamics, Psychology, and Life Sciences 2009
- Journal of Environmental Management 2008
- Journal of Computational Information Systems 2014
- Journal of Applied Finance & Banking 2017
- Forest Policy and Economics 2007
- International Journal of Nonlinear Sciences and Numerical Simulation 2006
- Applied Mathematics and Computation 2006
- Turkish Economic Review 2016
- Journal of Economics and Political Economy 2016
- Hemijska Industrija 2009
- IEEE Transactions on Smart Grid 2015, 2016
- Japan and the World Economy 2011
- Proceedings of the World Congress on Engineering, 2011
- Journal of Transportation Systems Engineering and Information Technology, 2010
- Journal of Donghua University, 2010
- African Journal of Business Management, 2010(2)
- Economics Research International, 2011
- Book: Inside the Currency Market: Mechanics, Valuation and Strategies, 2011
- Business Economics, 2002
- Baltic Journal of Economics, 2013
- International Journal of Economics and Management 2012, 2013
- International Business Research, 2013
- International Symposia in Economic Theory and Econometrics 2014)Romanian Journal of Economic Forecasting, 2010, 2012
- African Journal of Business Management, 2013
- Sains Malaysiana (3) 2013
- Borsa Instabul Review 2014
- African Development Review 2015
- Economie Internationale (2012)
- Mind and Society 2015
- European Journal of Business and Management, 2013
- Inside the Currency Market: Mechanics, Valuation and Strategies, Bloomberg Financial, 2012
- Dissertation, H Aghababa, University of Kansas, 2012
- Analytical Issues in Trade, Development and Finance – Book (2014)

- International Symposia in Economic Theory and Econometrics (2014)
- “Nonlinearity Testing of Latin American Exchange Rates”, chapter in Financial Deepening and Post-Crisis Development in Emerging Markets, pp 135-148, 12 June 2016.
- International Journal of Economics and Business Administration 2016
- Stock Markets in Islamic Countries (book), Springer 2016
- Journal of Management and Training for Industries 2016

## **ΣΕΝΕΔΡΙΑ - ΠΑΡΟΥΣΙΑΣΕΙΣ**

### **2015**

- "International Conference on Business & Economics of the Hellenic Open University 2015", Athens, 6-7 February 2015. Organizer: Hellenic Open University, paper: Efficient Banking Supervision using the Threshold-Minimum Dominating Set: The case of Brazil".
- Συνέδριο: "Society for Computational Economics - Computing in Economics and Finance, 2015", Taipei 20-22 June 2015, paper: Supervision of Banking networks using multivariate Threshold-Minimum Dominating Set (T-MDS).
- “The Ability of the Yield Curve in Forecasting Output Gaps”, IAES 78th International Atlantic Economic Conference, Milan, March 11-15, 2015.
- “Forecasting bank failures using Support Vector Machines” P., Gogas, T., Papadimitriou, A., Agrapetidou, 12th Augustin Cournot Doctoral Days, Strasbourg, 16-17 April, 2015,
- "Using Extreme Value Theory and Support Vector Machines to model and forecast the occurrence of extreme prices in the German electricity market". E. Stathakis, P. Gogas, T. Papadimitriou, CEF, 21st Computing in Economic and Finance, Taipei, 20 - 22 June, 2015.
- "Forecasting electricity price spikes with Support Vector Machines". E. Stathakis, T. Papadimitriou, P. Gogas, EURO, 27th European Conference on Operational Research, Glasgow, 12 - 15 July, 2015.
- Vasilios Plakandaras, Theophilos Papadimitriou and Periklis Gogas, “Monetary exchange rate models in a small open economy with alternative inflation expectations”, 79th IAES conference, Milan, March 2015.
- Theophilos Papadimitriou, Periklis Gogas, Vasilios Plakandaras and Rangan Gupta, “U.S. inflation dynamics on the long run”, International Conference on Business and Economics, Athens, February 2015.

### **2014**

- "Forecasting German energy market index within an SVM model & Hilbert Huang transformation". P., Gogas, T., Papadimitriou, E., Stathakis, IAES, 77th International Atlantic Economic Conference, Madrid, April 2-5, 2014.
- “Forecasting Bank Failures”, P., Gogas, T. Papadimitriou, A., Agrapetidou, IAES, 77th International Atlantic Economic Conference, Madrid, April 2-5, 2014

### **2013**

- “An Analysis of the US Gross State Product using the Minimum Dominating Set”. Papadimitriou T., Gogas P. and Sarantitis G. 1<sup>st</sup> IEEE Global Conference on Signal and Information Processing, Austin, Texas, December 2013.

- “The Yield curve and Business Cycle Forecasting in a Support Vector Machines Framework”, Periklis Gogas, Theophilos Papadimitriou, Efthymia Chrysanthidou, IAES 76th International Atlantic Economic Conference, Philadelphia, October 10-13, 2013.
- “Forecasting daily and monthly exchange rates with machine learning techniques”, Periklis Gogas, Theophilos Papadimitriou, Vasilios Plakandaras, IAES 77th International Atlantic Economic Conference, Philadelphia, October 10-13, 2013.
- “A novel banking supervision method using the minimum dominating set”, Periklis Gogas, Theophilos Papadimitriou, Maria-Artemis Matthaïou, IAES 77th International Atlantic Economic Conference, Philadelphia, October 10-13, 2013.
- “A novel banking supervision method using the minimum dominating set”, Periklis Gogas, Theophilos Papadimitriou, Maria-Artemis Matthaïou, Network Models in Economics and Finance Conference, Laboratory of Algorithms and Technologies for Networks Analysis (LATNA), Higher School of Economics, Russia 2013, Athens, June 13-15. 2013.
- “The Euro and GDP Growth Convergence in the E.U. using a Minimum Dominating Set”, Papadimitriou T., Gogas P. and Sarantitis G. Conference: Network Models in Economics and Finance. Organizer: Laboratory of Algorithms and Technologies for Network Analysis, Higher School of Economics. Athens, Greece, June 2013
- "Common Stochastic trends and the Ricardian Equivalence in the OECD", Periklis Gogas, Theophilos Papadimitriou and Vasilios Plakandaras, 76th International Economic Conference, Vienna, April, 2013.
- "Forecasting USD/EUR daily and monthly exchange rates with machine learning techniques", Periklis Gogas, Theophilos Papadimitriou and Vasilios Plakandaras, 76th International Economic Conference, Vienna, April, 2013.
- "Predicting the insolvency of U.S. banks using Support Vector Machines", Periklis Gogas, Theophilos Papadimitriou, Ioannis Mourmouris and Vasilios Plakandaras, 76th International Economic Conference, Vienna, April, 2013.

## 2012

- “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.

## 2011

- “Optimum Currency Areas within the US and Canada”, E. Chrysanthidou, P. Gogas, T. Papadimitriou, 2<sup>nd</sup> 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. Papadimitriou, P. Gogas, 2<sup>nd</sup> 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 71<sup>st</sup> International Atlantic Economic Conference, Athens, organized by the International Atlantic Economic Society, March 2011.

## 2009

- “GDP Trend Deviations and the Yield Spread: the Case of Five E.U. Countries”, with D. Chionis and I. Pragidis presented at the 68<sup>th</sup> 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 67<sup>th</sup> International Atlantic Economic Conference, Rome, Italy, organized by the International Atlantic Economic Society, March 2009.

### **2003 and older**

- “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.

### **ΕΡΕΥΝΗΤΙΚΑ ΠΡΟΓΡΑΜΜΑΤΑ**

- “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.

### **ΔΙΔΑΚΤΙΚΗ ΕΜΠΕΙΡΙΑ**

#### **Μεταπτυχιακά Μαθήματα**

- Δημοκρίτειο Πανεπιστήμιο Θράκης, Τμήμα Οικονομικών Επιστημών
  - “Διεθνής Χρηματοδοτική και Τραπεζική”, 2007 – σήμερα.
  - “Διεθνή Χρηματοοικονομικά”, 2007 – σήμερα.
- Δημοκρίτειο Πανεπιστήμιο Θράκης, Διατμηματικό Πρόγραμμα Μεταπτυχιακών Σπουδών (Τμήμα Οικονομικών Επιστημών και Νομική Σχολή):
  - “Διεθνή Οικονομικά”, 2007 – 2012.
- Ελληνικό Ανοικτό Πανεπιστήμιο, Μεταπτυχιακό Πρόγραμμα στην Τραπεζική:
  - “ΤΡΑ50 Τραπεζικό Περιβάλλον”, October 2008 – σήμερα.

#### **Προπτυχιακά Μαθήματα**

- Δημοκρίτειο Πανεπιστήμιο Θράκης, Τμήμα Οικονομικών Επιστημών
  - “Μακροοικονομική Θεωρία Ι”, 2007 – σήμερα.
  - “Μακροοικονομική Θεωρία ΙΙ”, 2007 – σήμερα.
  - “Επιχειρηματικότητα Ι”, September 2006 – σήμερα.
  - “Επιχειρηματικότητα ΙΙ”, September 2006 – σήμερα.
  - “Ελληνική Οικονομική Ιστορία”, Σεπτέμβριος 2006 – Ιανουάριος 2007.
  - “Χρηματοοικονομική Ανάλυση”, Σεπτέμβριος 2006 – Ιανουάριος 2007.

- Τμήμα Διεθνών και Ευρωπαϊκών Σπουδών, Πανεπιστήμιο Μακεδονίας, Διδάσκων ΠΔ 407:
  - “Παγκόσμιο Οικονομικό Σύστημα”, Μάρτιος 2004 – Σεπτέμβριος 2004.

#### **ΕΡΓΑΣΙΑΚΗ ΕΜΠΕΙΡΙΑ – ΜΗ ΑΚΑΔΗΜΑΪΚΗ**

- 2003 – 2007, Οικονομικός Διευθυντής, Καπνική Μιχαηλίδης Α.Ε., Ελληνική Πολυεθνική Εταιρία.
- 2000 – 2003, Διευθυντής Διαθεσίμων, , Καπνική Μιχαηλίδης Α.Ε., Ελληνική Πολυεθνική Εταιρία.
- 1996 – 1998, Ερευνητής στην ερευνητική ομάδα του Καθηγητή Apostolos Serletis, University of Calgary.
- 1997 – 1998 Ερευνητής στην ερευνητική ομάδα του Καθηγητή Eugene Bulieu, University of Calgary.

#### **ΥΠΟΤΡΟΦΙΕΣ ΚΑΙ ΒΡΑΒΕΙΑ**

- 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 για τον καλύτερο μεταπτυχιακό φοιτητή στα Οικονομικά.
- 1993-1994, Graduate Scholarship, Department of Economics, University of Saskatchewan.
- Το 1994, Βραβείο της Τράπεζας της Ελλάδος για τον καλύτερο βαθμό στο πτυχίο στο Πανεπιστήμιο Μακεδονίας.
- Βραβείο Χημικών Βιομηχανιών Βορείου Ελλάδος για τα χρόνια: 1983, 1984, 1985, 1986, 1987, 1988, 1989, 1990, 1991.
- Αριστείο του Υπουργείου Παιδείας: 1985, 1986, 1987, 1988, 1989, 1990, 1991.