

Periklis Gogas

Associate Professor

Department of Economics, Democritus University of Thrace
Komotini 69100, Tel. +30 2531039555, Cell. +30 6947001079

Email: pgkogkas@ierd.duth.gr, perrygogas@gmail.com

Web Page: <http://www.econ.duth.gr/personel/dep/gkogkas/>

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

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

January 2016

AREAS OF INTEREST

- Macroeconomics
- Monetary and Financial Economics
- International Economics
- Complexity and Non-linear Dynamics
- Machine Learning and Complex Networks

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.

ACADEMIC POSITIONS

- 2011, Visiting Scholar in Finance, Department of Finance, Ross School of Business, University of Michigan, Ann Arbor, Michigan, USA.
- 2011-, Assistant Professor, Department of International Economic Relations and Development, - Democritus University of Thrace, Komotini, Greece.
- 2006-2011, Lecturer, Department of International Economic Relations and Development, - Democritus University of Thrace, Komotini, Greece.
- 2012-, Assistant Coordinator of the Course "Banking Environment", Master's Program in Banking, Greek Open University.
- 2007-, Adjunct Faculty in Banking, Greek Open University.

INVITED SEMINARS

- European Central Bank, Macro-Financial Linkages Division, Title: "Forecasting Bank Failures with Machine Learning Methodologies", forthcoming, 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.

PROFESSIONAL AFFILIATIONS

- Euro Area Business Cycle Network – fellow
- Rimini Centre of Economic Analysis – fellow
- Canadian Economic Association – member

PRESENTATIONS

- 2011, Ross School of Business, University of Michigan, Ann Arbor, Michigan, USA.

ACADEMIC JOURNALS SERVICE

- Economics and Finance Notes – Editor-in-Chief
- Journal of Empirical Economics – Associate Editor
- International Journal of Business Policy and Economics – Guest Editor
- 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 Economic – Editorial Board Member

REFEREE SERVICE

- Journal of Banking and Finance.
- Journal of Money, Credit and Banking.
- Economic Modelling.
- International Economics.
- International Review of Economics and Finance.
- Review of Financial Economics.
- 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.
- 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.

RESEARCH EVALUATOR

- National Centre of Science and Technology Evaluation, Ministry of Education and Science, the Republic of Kazakhstan, 2014.

PUBLICATIONS

Summary

38	journal papers
23	conference papers
10	book chapters
311	citations according to google scholar
8.6	mean citations per paper

Forthcoming (2)

- "International Business Cycle Synchronization since the 1870s: Evidence from a Novel Network Approach", with N. Antonakakis, T. Papadimitriou and G. Sarantitis, Physica A, forthcoming. Impact Factor 1.732.
- "Convergence of European Business Cycles: A Complex Networks Approach", with T. Papadimitriou and G. Sarantitis, Computational Economics, forthcoming. Impact Factor 0.483.

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.
- "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. Matthaïou and E. Chrysanthidou, Computational Economics, vol. 45(4), pp. 635-645, April 2015. Impact Factor 0.483.
- "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. 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. 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.
- "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. 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.
- "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. 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.

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.

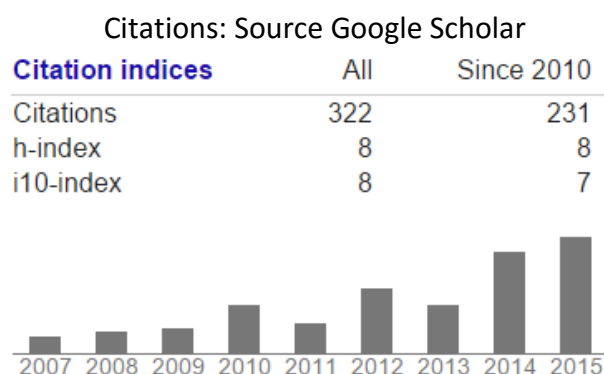
BOOKS and BOOK CHAPTERS

- 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.
- “A Guide to Entrepreneurship – Analysis of Basic Concepts and Tools”, with I. Pragidis, Loukakis Publications, 2014.

- “The Framework of the World Economic Crisis”, in “The Greek Economy from the EMU to the Bailout”, with E. Takli, Livanis Publishers, 2014.
- “Modern Business – Tools for Entrepreneurial Analysis”, with I. Praggdis, Dionicos Publishers, 2010.
- “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.

CITATIONS (350)

- Journal of Banking and Finance 2004, 2006, 2009, 2011
- Journal of International Money and Finance, 2012
- Journal of Economics and Finance 2009
- Journal of Economic Dynamics and Control 2000, 2012
- Econometric Reviews 2005
- IMF Staff Papers 2012
- IMF Working Paper 2015
- European Central Bank Working Papers 2015
- Journal of Macroeconomics 2015
- Economic Systems 2015
- Applied Economics 2006, 2011, 2014, 2015
- Applied Financial Economics 2009, 2010, 2014
- Oxford Bulletin of Economics and Statistics 2010
- Economics Letters 2006, 2012
- Journal of Applied Statistics 2015
- International Economics 2015
- Applied Economics Letters 2010(2), 2009, 2007, 2004
- Review of Financial Economics 2008, 2011, 2013, 2014
- Open Economies Review, 2011, 2014, 2015
- 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
- Journal of Economic Studies 2010
- Energy Economics 2004, 2009, 2012(2)



- Energy Journal 2007, 2006, 1999
- Journal of Economic Asymmetries 2015
- The North American Journal of Economics and Finance 2014(2), 2015
- Manchester School, 2010
- International Review of Financial Analysis 2009, 2010 (2), 2011, 2014(2), 2015
- Journal of Economic Surveys 2011
- Economics Bulletin 2009, 2003
- 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
- Applied Energy 2016
- Borsa Istanbul Review 2015
- 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)
- 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
- Forest Policy and Economics 2007
- International Journal of Nonlinear Sciences and Numerical Simulation 2006
- Applied Mathematics and Computation 2006
- Hemijska Industrija 2009
- IEEE Transactions on Smart Grid 2015
- 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)

ARTICLES IN THE PRESS

- “ECB: The Quest for Purity may Lead to Obscurity”, The Business Thinker, 7-12-2011.
- “Greece and the U.S.: The Importance of Monetary Policy Independence”, The Business Thinker, 10-8-2011.

- “The Euro a Golden Trap for Greece”, newspapers To Vima and Kathimerini, 12-8-2011.
- “Wages and Productivity”, newspaper Kathimerini, 30-7-2011.
- “Greece and Modern Myths”, newspaper Macedonia, 15-5-2011.
- “The Proposed Competitiveness Pact”, Business Thinker magazine, 13-2-2011.
- “Development: the unknown”, newspaper Apokalipseis, 20-1-2011.
- “Experimenting with the Greek Titanic”, newspaper Apokalipseis, 19-12-2010.
- “Economic Crisis: Tips for Small Businesses”, newspaper To Vima 23-10-2010 and newspaper Kathimerini 11-12-2010.
- “The Failure of the Private Sector in Greece”, Business Thinker Magazine, 18-10-2010.
- “The Failure of the Private Sector in Greece”, newspaper Apokalipseis, 14-10-2010.
- “The Making of the Greek Financial Crisis”, Business Thinker Magazine, 9-7-2010.
- “The Structure of Greek Public Debt”, newspapers Kathimerini and Macedonia, 19-6-2010.
- “Speculation, Spreads and Swaps for non-Experts”, newspaper Macedonia 18-4-2010 and newspaper Express 20-4-2010.
- “The Panacea of Green Development”, newspaper Macedonia 10-3-2010.
- “The Term Greek Statistics a Joke for the Europeans”, newspaper Apogevmatini 10-1-2010.
- “Between Scylla and Charybdis”, newspaper Macedonia 27-10-2009.
- “Is the Financial Crisis a Result of Market Failure or Market Inexistence?”, with Dionisios Chionis, Taseis, March 2009.
- “Market Imperfections an Impediment to Free Entrepreneurship”, newspaper Apogevmatini 30-8-2009.
- “The Black Cat of the International Financial System”, newspaper Isotimia and Kerdos 15-3-2009.
- “Banking Crisis and Depression for non-Experts”, newspaper Macedonia and portal in.gr 10-11-2008.

CONFERENCES – PRESENTATIONS

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. 1st 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. Papadimitrioy, 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.

2009

- “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.

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.

RESEARCH PROGRAMS – GRANTS

- “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.

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 International Economic Relations and Development:
 - “International Banking and Finance”, March 2007 – present.
 - “International Finance”, October 2007 – present.
- Democritus University of Thrace, Law School:
 - “International Economics”, October 2007 – present.
- Greek Open University, Graduate School:
 - Banking and Finance, October 2008 – 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 and Competitiveness I and 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 – present.
 - Economist Researcher, February 2008 – present.
- 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 Excellency for the years 1985, 1986, 1987, 1988, 1989, 1990, 1991.