CURRICULUM VITAE

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Evangelos Vasileiou

Assistant Professor of Finance

University of the Aegean

Department of Financial and Management Engineering

Personal Information

Birth date:	21 August, 1981
Nationality:	Hellenic (Greek)
Marital status:	Married (one child)
Greek military service:	Completed, November 2004 – August 2005.
Work address:	45 Kountouriotou Str.,
	82100 Chios, Greece
Tel:	(30) 22710 35471
Mobile Telephone:	+30 6948408910
Emails:	e.vasileiou@ba.aegean.gr
University Page:	http://www.fme.aegean.gr/en/p/vasileiou-s-evangelos
Linked In Page:	linkedin.com/in/evangelos-vasileiou-56751472
Google Scholar:	https://scholar.google.com/citations?user=YAfNcNIAAAAJ&hl=en&oi=ao

Studies

1. November 2011 - March 2016: PhD in Banking and Finance. Department of Business Administration, University of the Aegean. Thesis title: Efficiency and Transparency in Greek Financial System.
2. September 2008 - June 2010: Master of Science of Arts in Finance. University of Piraeus, Department of Banking and Financial Management, Piraeus, Greece.
3. September 2000 - June 2005. Bachelor Honors in Economics. University of Piraeus, Department of Economics, Piraeus, Greece.

Scientific Interests

- Financial stability, bank opacity and prudential regulation
- Financial intermediation and real outcomes (economic growth and inequality)
- Efficient Market hypothesis
- Banking Efficiency
- Financial Risk
- Social Economics
- Behavioral Economics and Finance

Professional Appointments

1. March 2020 - : Assistant Professor of Finance, University of the Aegean, Department of Financial and Management Engineering.
2. October 2014 - March 2020: Risk Officer and Portfolio Analyst, Alpha Trust Asset Management, Kifisia, Greece.

   Responsibilities: VaR estimations, Stress Tests, Reports to authorities, evaluation of performance of mutual funds, financial modelling for advanced VaR estimations and new stress scenarios, suggestions for new investment strategies, presentations on the performance of mutual funds, estimations of long-term investment strategies
3. January 2013 - September 2014: Manager, Stergio's Steakhouse (Greek Restaurant), Athens, Greece.

   Responsibilities: estimation of prices, cost analysis, breakeven points, analysis of seasonality

4. June 2011 - December 2012: Relationship Manager, Kyprou Asset Management, Athens, Greece.

   Responsibilities: presentation of mutual funds to branch network, analysis of customer base for possible investors, meetings with customers, training of investment officers, presentation of investment strategies of Kyprou Asset Management

5. August 2006 - June 2011: Customer Services, Bank of Cyprus, Athens, Greece.

   Responsibilities: cashier, letters of guarantee, imports, money orders, time deposits, investment officer, credit officer (credit cards, overdrafts, consumer loans, business loans, mortgages).

6. April 2006 - July 2006: Sales Manager, Germanos S.A., Athens, Greece.

   Responsibilities: Responsible for the achievement of company's sales goals on: new mobile phones, game consoles (XBOX, PlayStation etc.), and new contracts for mobile plans.

7. July 2001 - May 2003: Secretarial Support, Bank of Greece, Athens, Greece.

   Responsibilities: member of the support team for the introduction of Euro as official currency, counting of Drachmas and Euros, Cash in Transit staff.

Academic Appointments

- **Money, Credit and Banking,** Department of Financial and Management Engineering, University of the Aegean (2019-)
- **International Finance,** Department of Financial and Management Engineering, University of the Aegean (2019-)
- **Portfolio Management and Investment Analysis,** Department of Financial and Management Engineering, University of the Aegean (2019-)
- **Financial Analysis** Department of Financial and Management Engineering, University of the Aegean (2019-)
- **International Finance, MSc Program in Financial Management Engineering,** Department of Financial and Management Engineering, University of the Aegean (2019-)
- **Risk Management,** MSc E-MBA, Business Administration, (2018-19)
- **Banking Strategy,** MSc Banking, Hellenic Open University, (2017-19)
- **Introduction to Risk Management in Banking,** Department of Statistics and Actuarial-Financial Mathematics, University of the Aegean (2018-19)

- **Special Topics of Econometrics,** Department of Statistics and Actuarial-Financial Mathematics, University of the Aegean (2018-19)
- **Money, Credit and Banking,** Department of Financial and Management Engineering, University of the Aegean (2017-18)
- **International Finance**, Department of Shipping Trade and Transport, University of the Aegean (2016-17)
- **Finance and Financial Intermediation (some classes during PhD)**
- MBA, MSc University of the Aegean (2014-16).
- Bachelor, University of the Aegean, Department of Business Administration (2013-16).

Professional Skills

1. Proficient Communication in English (2006), University of Edexcel.
2. Computer Skills: Microsoft Office (ECDL Core), VBA, MATLAB, EVIEWS, STATA, Python.
3. User of BLOOMBERG; EIKON.
4. Certified Market Analyst, Hellenic Capital Market Commission and Bank of Greece.

Publications in refereed journals

1. Vasileiou, E. (2022) Is the Turn of the Month an anomaly on which an investment strategy could be based? Evidence from BitCoin and Ethereum. Forthcoming in the **International Journal of Banking, Accounting and Finance** (ABS, ABDC)
2. Vasileiou, E. (2022) Abnormal returns and Anti-leverage Effect in the time of Russo-Ukrainian War 2022: evidence from Oil, Wheat and Natural Gas markets. Forthcoming in the **Journal of Economic Studies** (ABS, ABDC)
3. Vasileiou, E. and Tzanakis, P. (2022) The impact of Google searches, Put-Call ratio, and Trading Volume on stock performance using Wavelet Coherence analysis: the AMC case., forthcoming in the **Journal of Behavioral Finance** (ABS, ABDC)
4. Vasileiou, E., Bartzou, E., and Tzanakis, P. (2022) Explaining the Gamestop Short Squeeze using Intraday Data and Google Searches. Forthcoming in the **Journal of Prediction Markets** (ABS, ABDC).

5. Vasileiou, E. (2022). Health risk, stimulus packages, and subordinated bank yields: evidence from the COVID-19 outbreak. Forthcoming in the **Journal of Prediction Markets** (ABS, ABDC).
6. Vasileiou, E. (2021) Does the Short Squeeze lead to market abnormality and anti-leverage effect? Evidence from the Gamestop case. Forthcoming in **Journal of Economic Studies** (ABS, ABDC).
7. Vasileiou, E. (2021) Turn-of-the-Month Effect, FX influence, and Efficient Market Hypothesis: new perspectives from the Johannesburg Stock Exchange. Forthcoming in **Macroeconomics and Finance in Emerging Economies** (ABDC).
8. Vasileiou, E., Syriopoulos T., Vlachou P., Tsatsaronis M., and Papaprokopiou, A. (2021) Does the Value-at-Risk legal framework lead to inaccurate and procyclical risk estimations? Empirical Evidence from the EU countries. Forthcoming in **Journal of Prediction Markets** (ABS, ABDC).
9. Vasileiou, E. (2021) Explaining the Stock Markets' Performance during the COVID-19 Crisis: Could Google Searches be a Significant Behavioral Indicator? Forthcoming in **Intelligent Systems in Accounting, Finance and Management** (ABS, ABDC).
10. Vasileiou, E. (2021) Inaccurate Value at Risk Estimations: Bad Modeling or Inappropriate Data?. Forthcoming in **Journal of Computational Economics** (ABS, ABDC).
11. Vasileiou, E. (2021) Does the impact of the COVID-19 pandemic influence the FX? A note. **Journal of Prediction Markets,** 15(2) (ABS, ABDC).
12. Vasileiou, E. (2021) Fighting a war without weapons? Lessons from the COVID-19 outbreak. **World Medical and Health Policy,** 13(2), 383-390 (SJR Q2).
13. Vasileiou, E. (2021). Behavioral finance and market efficiency in the time of the COVID-19 pandemic: does fear drive the market?. **International Review of Applied Economics**, 35(2), 224-241. (ABS, ABDC).
14. Vasileiou, E., Samitas, A., Karagiannaki, M., & Dandu, J. (2021). Health risk and the efficient market hypothesis in the time of COVID-19. **International Review of Applied Economics**, 35(2), 210-223 (ABS, ABDC).
15. Vasileiou, E. (2021). Efficient Markets Hypothesis in the time of COVID-19. **Review of Economic Analysis**, 13(1), 45-63 (ABS, ABDC).

16. Vasileiou, E. (2021). Are Markets Efficient? A Quantum Mechanics View. Journal of Behavioral Finance, **Journal of Behavioral Finance,** 22(2),214-220 (ABS, ABDC).
17. Vasileiou, E. and Samitas A. (2020) Value at Risk, Legislative Framework, Crises, and Procyclicality: What Goes Wrong?. **Review of Economic Analysis** 12(3), 345-369 (ABS, ABDC).
18. Vasileiou, E. and Pantos, T. (2020) What Do the Value at Risk Measure and the Respective Legislative Framework Really Offer to Financial Stability? Critical Views and Procyclicality. **European Journal of Economics and Economic Policies: Intervention**, 17(1), 39-60. (ABS, ABDC).
19. Vasileiou, E. (2019) Accuracy vs Complexity trade-off in VaR Modelling: could Technical Analysis be a solution? **Journal of Financial Management, Markets and Institutions**, Vol. 07, No. 02, 1950003 (ABS, ABDC).
20. Vasileiou, E. (2018). Is the turn of the month effect an "abnormal normality"? Controversial findings, new patterns and… hidden signs (?). **Research in International Business and Finance**, 44, 153-175. (ABS, ABDC)**.**
21. Vasileiou, E. (2017) Value at Risk Historical (VaR) Approach: could it be more… historical, accurate and representative of the real financial risk environment?, **Theoretical Economics Letters, (7) 951-974, (**ABS, ABDC).
22. Vasileiou, E. (2017) Revising the TOM effect study: why does it fade and reappear? Practical policy implications and thoughts for further study. **International Journal of Banking, Accounting and Finance**, 8(2), pp. 146–173, (ABS, ABDC).
23. Vasileiou, E. (2017) Why do we examine calendar anomalies only in financial markets? Month effect evidence from the Greek banking industry. **Operational Research: an International Journal, Volume 17, Issue 1, pp 99–114, (**ABS).
24. Vasileiou, E. (2016) Overview of the Greek Value at Risk (VaR) legislation framework: deficiencies, proposals for future revision and a new suggested method. **Journal of Financial Regulation and Compliance,** volume 24, issue 2, p.p. 213-216, (ABS, ABDC).
25. Vasileiou, E. (2015) Long Live Day of the Week Patterns and the Financial Trends' role. Lessons from the Greek Stock Market during the Euro era. **Journal of Investment Management and Financial Innovations,** volume 12, issue 3, p.p. 19-32, **(**ABS, ABDC).

26. Vasileiou, E. (2015) Re-examination of the Banking Window Dressing Theory: New Methodological Approaches and Empirical Evidence from the Greek Case. **Journal of Financial Regulation and Compliance**, volume 23, Issue 3, p.p. 252-270, (ABS, ABDC).
27. Vasileiou, E. and Samitas, A. (2015) Does the financial crisis influence the month and the trading month effects? Evidence from the Athens Stock Exchange. **Studies in Economics and Finance**, Vol. 32 Issue 2, p.p. 181-203, (ABS, ABDC).
28. Vasileiou, E. (2014) Turn of the Month Effect and Financial Crisis: A new explanation from the Greek Stock Market (2002-2012). **Theoretical and Applied Economics**. Volume XXI, No. 10 (599), pp. 33-58 (ABDC).
29. Vasileiou, E. (2014) Do the Governance Performance and the Sovereign Debt Influence Market Discipline? The EMU's case under the New European Bail in Regime. **Journal of Money, Investment and Banking**. Issue 29, p.p. 16-33 (ABDC).
30. Vasileiou, E. (2014) The new "Bail-in" regime and the need for stronger market discipline: What can we learn from the Greek case? **International Journal of Finance & Banking Studies**. Volume 3, n. 1, p.p. 85-113.
31. Vasileiou, E. (2014) Political Stability and Financial Crisis: What the data say for the European Union's countries. **International Journal of Research in Business and Social Science**, vol.3, n.1, p.p. 143-169.

Chapters in refereed books

1. Vasileiou, E. and Koutrakos, P. (2022) The Performance of Cryptocurrencies under a sentiment analysis approach in the time of COVID-19. Forthcoming in **Data Analytics for Management, Banking and Finance**, edit. Saadaoui, F., Rabbouch, H., and Zhao, Y.

2. Vasileiou, E. and Karagiannaki, M. (2022) Trading Rules and Value at Risk: is there a linkage. Forthcoming in **Data Analytics for Management, Banking and Finance**, edit. Saadaoui, F., Rabbouch, H., and Zhao, Y.

3. Vasileiou, E. (2017) Calendar Anomalies in Stock Markets During Financial Crisis: The S&P 500 Case , in **Global Financial Crisis and its Ramifications on Global Economic Activity**, edit. Umit Hacioglu and Hasan Dincer, p.p. 493-506.

4. Vasileiou, E. (2015) Is Technical Analysis Profitable Even for an Amateur Investor? Evidence from the Greek Stock Market (2002-12). in **Behavioral Finance and Investment Strategies: Decision Making in the Financial Industry**, edit. Copur, Z. IGI Global Publishers, p.p. 255-269.

Papers submitted to refereed journals

1. Econometric Advances and Accurate VaR estimations: empirical evidence and practical implications from the volatile Turkish Lira FX Market (with Rizopoulos I.).
2. Dollar-Cost Average plan in EMU countries: could it be beneficial? What the data say (with Apostolidis D.).
3. A Wikipedia narration of the GameStop Short Squeeze.
4. Google Searches and the Performance of Cryptocurrencies during the COVID-19 Pandemic under a sentiment analysis view. (with Samitas, A. and Koutrakos, P.)
5. Koutakos, P. and Stefanopoulos, D., and Vasileiou, E. (2022) BitCoin during COVID-19: could internet searches explain its performance?.

Refereeing

Referee in following journals: *Journal of Financial Regulation and Compliance*, *Studies in Economics and Finance, International Journal of Banking, Accounting and Finance, Kybernetes, Cogent Economics & Finance, Applied Economics, Applied Economics.*

Media Coverage

A number of academic papers have been noted on media stories. Articles in Greek media "Corruption, Political Stability and Public Finance", Kathimerini newspaper printed version (in Greek, link http://www.kathimerini.gr/855337/article/oikonomia/ellhnikh-oikonomia/diaf8ora-politikh-sta8erothta-kai-dhmosia-oikonomika)

Conferences

1. Vasileiou, E. and Apostolidis, D. (2022) Dollar-Cost average plan in EMU countries: could it be beneficial? What the data say. International Conference on Business & Economics of

the Hellenic Open University (ICBE - HOU), June 17-18, 2022, Athens, Greece (on line).

2. Vasileiou, E. and Rizopoulos, I. (2022) Econometric Advances and Accurate VaR estimations: empirical evidence and practical implications from the volatile Turkish Lira FX Market. International Conference on Business & Economics of the Hellenic Open University (ICBE - HOU), June 17-18, 2022, Athens, Greece (on line).
3. Vasileiou, E., Koutrakos, P., and Stefanopoulos, D. (2022) Cryptocurrencies during COVID-19: could internet searches explain their performance? Joint Conference Euro Working Group for Commodities and Financial Modelling & XVIII International Conference on Finance and Banking FI BA 2022 May 26-27, 2022, Bucharest, Romania (on line).
4. Vasileiou, E. and Apostolidis, D. (2022) Dollar-Cost average plan in EMU countries: could it be beneficial? What the data say. Joint Conference Euro Working Group for Commodities and Financial Modelling & XVIII International Conference on Finance and Banking FI BA 2022 May 26-27, 2022, Bucharest, Romania (on line).
5. Vasileiou, E. amd Koutrakos, P. (2022) Bitcoin during COVID-19: could internet searches explain its performance? The 23rd Annual Conference on Fin ance and Accounting, May 26-27, Prague.
6. Vasileiou, E., Koutrakos, P., and Samitas, A. (2022) Sentiment Analysis, Internet Searches, and the Performance of Financial Assets. Crypto Assets and Digital Asset Investment Conference Rennes School of Business, April 7-8, 2022.
7. Bartzou, E. and Vasileiou, E. (2021) Cryptocurrencies as a Means of Risk Diversification, Hedging, and Safe Haven during the Covid-19 Period. 11th National Conference of the Financial Engineering and Banking Society, 21-22 December 2022, Athens, Greece.
8. Tzanakis. P. and Vasileiou, E. (2021) Explaining AMC Theatres using Wavelet Coherence Analysis. 11th National Conference of the Financial Engineering and Banking Society, 21-22 December 2022, Athens, Greece.
9. Vasileiou, E. (2021) More accurate Value at Risk estimations? Do not torture the data, just filter them. Evidence from Asian emerging stock markets. The 22nd Annual Conference on Finance and Accounting 3-4 June 2021

Prague University of Economics and Business (On line)

10. Vasileiou, E. (2021) Technical Analysis Benefits beyond Profitability: when Trading Rules Lead to More Accurate VaR estimations, The 22nd Annual Conference on Finance and Accounting 3-4 June 2021 Prague University of Economics and Business (On line)
11. Vasileiou, E., Syriopoulos, T., Vlachou, P., Tsatsaronis, M., and Papaprokopiou, A. (2021) Does the Value-at-Risk legal framework lead to inaccurate and procyclical risk estimations? Empirical Evidence from the EMU countries, 63rd Meeting of EURO Working Group for Commodities and Financial Modelling & XVIII International Conference on Finance and Banking FI BA 2021 May 27-29, 2021, Bucharest, Romania (On line).
12. Vasileiou, E. and Tsachouridis, K. (2021) The turn of the month effect in the BRIS (Brazilian, Russian, Indian and South African) stock markets, 63rd Meeting of EURO Working Group for Commodities and Financial Modelling & XVIII International Conference on Finance and Banking FI BA 2021 May 27-29, 2021, Bucharest, Romania (On line).
13. Vasileiou, E., Bartzou, E., and Tzanakis, P. (2021) Explaining GameStop short squeeze using intraday data and Google searches, 63rd Meeting of EURO Working Group for Commodities and Financial Modelling & XVIII International Conference on Finance and Banking FI BA 2021 May 27-29, 2021, Bucharest, Romania (On line).
14. Syriopoulos T., Vasileiou E., Tsatsaronis M., Vlachou P. (2019) Does the Value-at-Risk legislative framework lead to inaccurate and procyclical risk estimations? 10th National Conference of the Financial Engineering and Banking Society.
15. Vasileiou E., Kollias K., Makropoulos E., Vasileiou A., and Bertolis P. (2017) A note regarding the Value at Risk estimations forecasting ability. 8th National Conference of the Financial Engineering and Banking Society.
16. Vasileiou E. (2017) Could intraday volatility be useful for more accurate Value at Risk estimations? A newly suggested approach. International Finance and Banking Conference (XV edition) March 30-31, 2017, Bucharest, Romania.

17. Vasileiou E. (2016) Value at Risk Historical (VaR) Approach: could be more… historical and representative to the real financial risk environment? 7th National Conference of the Financial Engineering and Banking Society.
18. Vasileiou E. (2016) “Is the Turn of the Month Effect An “Abnormal Normality”? Controversial findings, New Patterns and…hidden signs(?). 7th National Conference of the Financial Engineering and Banking Society.
19. Vasileiou E. (2015) “Overview of the Greek Value At Risk (VAR) Legislation Framework: Deficiencies and Proposals for Future Revision.” 6th National Conference of the Financial Engineering and Banking Society.
20. Vasileiou E. (2015) “Revising the TOM Effect Study: Why Does it Fade and Reappear? Practical Policy Implications and Thoughts for Further Study” 6th National Conference of the Financial Engineering and Banking Society.
21. Vasileiou E. (2015) “Could even the Simplest Trading Rules Improve the Value At Risk Estimations? A Note and Empirical Evidence from the Greek Stock Market.” 6th National Conference of the Financial Engineering and Banking Society.
22. Vasileiou E. (2014) “Political Stability and Fiananacial Crisis: What the data say for the European Union’s countries.” 2nd International PhD Meeting of Economics in Thessaloniki June 27 - 28.
23. Samitas A. and Vasileiou E. (2014) "Does the Financial Crisis Influence the Month and the Trading Month Effects? Evidence from the Athens Stock Exchange", International Conference on Business, Economics, Financial Sciences and Management, Toronto, Canada June 16-17.
24. Samitas A. and Vasileiou E. (2014) "Does the Upward Deposits Window Dressing still Lives? How the Bankers’ Achieve it and How it Can be Reduced. Evidence from the Greek Banking Industry During the Period 2003-13?", European Economics and Finance Society, 13th Annual Conference, Thessaloniki, Greece June 12-15.
25. Konstantopoulos N., Samitas A., and Vasileiou E. (2014) “Day of the Week Patterns and the Financial Trends’ role. Evidence from the Greek Stock Market during the Euro era”, International Conference on Business, Economics, Marketing and Management Research,

Venice, Italy April 14-15.

26. Vasileiou E. and Papakyrgiaki Ch. (2013), “Calendar anomalies and crisis. Is the turn of the month effect influenced under changing financial trends?”, 4th National Conference of the Financial Engineering and Banking Society, Athens, Greece December 20-21.
27. Vasileiou E. and Samitas A. (2013), “Market Discipline and the New European Bail-In Banking Regime. How does the Governance Performance and the Sovereign Debt influence them? The EMU’s case”, Conference on “Banking, Finance, Money and Institutions: The Post Crisis Era”, University of Surrey, Guildford, UK November 2-3.
28. Vasileiou E., Samitas A., and Andrikopoulos A. (2013) "Is there any influence of Governance factors on Market Discipline? The case of Greece", 20th Annual Conference of the Multinational Finance Society, Izmir, Turkey June 30-July 3.

References

Available upon request (depending on the purpose: academic / practitioner).