Dr Nikolaos S. Thomaidis - Short CV

Dr Nikolaos Thomaidis received his MSc in Mathematics & Finance from Imperial College London (UK) and his PhD in Computational Methods for Financial Engineering from the University of the Aegean (GR), under the scholarship of "Alexander S. Onassis" Public Benefit Foundation and a grant from Empirikion Foundation.

Since 2023, he has been working as Associate Professor (in Computational Methods for Management and Finance) at the Department of Financial & Management Engineering, University of the Aegean (GR), while previously he held the position of Lecturer/Assistant Professor/Tenured Assistant Professor at the School of Economic Studies (Aristotle University of Thessaloniki, GR). Apart from his regular appointment, Dr Thomaidis has served as a Director of the Applied Economics Lab, School of Economics, Aristotle University of Thessaloniki, and a visiting professor/tutor/researcher in various academic institutions around the globe [University of Rhode Island (USA), Erasmus University Rotterdam (NL), International Hellenic University (GR), Hellenic Open University (GR) and University of the Aegean (GR)]. teaching subjects related to Econometrics, Financial Econometrics, Finance, Portfolio Management and Financial Risk Analysis.

His scientific research focuses on computational-statistical methods with financial, energy and managerial applications. He has published more than 65 research papers on these topics (papers in journals, articles in edited volumes/conference proceedings and conference abstracts) and also served as a referee in more than 20 prestigious academic journals, including *Applied Energy*, *Energy Economics*, *Journal of International Money and Finance*, *European Journal of Operational Research* and the *IEEE Transactions on Evolutionary Computation*. During his academic career, Dr Thomaidis has been an active member of various EC-funded research networks, such as the:

- COST European Cooperation in Science and Technology, Action CA19130 "Fintech and Artificial Intelligence in Finance"

- COST European Cooperation in Science and Technology, Action CA20109 "Energy islands for a sustainable and resilient source of energy COST European Cooperation in Science and Technology, Action CA16232 "European Energy Poverty: Agenda Co-Creation and Knowledge Innovation"

- COST European Cooperation in Science and Technology, Action CA17105 "A pan-European Network for Marine Renewable Energy"

- COST European Cooperation in Science and Technology, Action TD1207 "Mathematical Optimization in the Decision Support Systems for Efficient and Robust Energy Networks"

- COST European Cooperation in Science and Technology, Action ES1002 "Weather Intelligence for Renewable Energies (WIRE)"

- COST European Cooperation in Science and Technology, Action IC0702 "Combining Soft Computing Techniques and Statistical Methods to Improve Data Analysis Solutions (SoftStat)"

and also a member of the *International Association for Energy Economics*, the *Hellenic Association for Energy Economics* and the *Society for Computational Economics*.

In addition to his scientific pursuits, Dr Thomaidis has an ongoing collaboration with industry in the direction of exploring the commercial value of the developed risk management tools and financial trading strategies.

Selected publications

1. N.S. Thomaidis, T. Christodoulou, F.J. Santos-Alamillos (2023) "Handling the risk dimensions of wind energy generation", *Applied Energy* **339**, 120925 (IF: 11.446).

2. N.S. Thomaidis and P.N. Biskas (2021) "Fundamental pricing laws and long memory effects in the day-ahead power market", *Energy Economics* **100** (IF: 7.042).

3. N.S. Thomaidis, G.H. Dash, and N. Kajiji (2019) "Common Unobserved Determinants of Intraday Electricity Prices", *The Energy Journal* (International Association for Energy Economics) **40** (IF: 2.414).

4. F. J. Santos-Alamillos, D. J. Brayshaw, J. Methven, **N. S. Thomaidis**, J. A. Ruiz-Arias, D. Pozo-Vázquez (2017), "Exploring the meteorological potential for planning a high performance European Electricity Super-grid: optimal power capacity distribution among countries", *Environmental Research Letters* **12**, 114030 (IF: 6.793).

5. F.J. Santos-Alamillos, **N.S. Thomaidis**, J. Usaola-García, J.A. Ruiz-Arias, D. Pozo-Vázquez (2017), "Exploring the mean-variance portfolio optimization approach for planning wind repowering actions in Spain", *Renewable Energy* **106**, pp. 335-342. (IF: 8.001)

6. F. J. Santos-Alamillos, **N.S. Thomaidis,** S. Quesada-Ruiz, J.A. Ruiz-Arias, D. Pozo-Vázquez (2016), "Do current wind farms in Spain take maximum advantage of the spatiotemporal balancing of the wind resource?", *Renewable Energy* **96** (A), pp. 574-582. (IF: 8.001)

7. P. Anagnostidis, G. Papachristou, **N.S. Thomaidis** (2016), "Liquidity commonality in order-driven trading: evidence from the Athens Stock Exchange", *Applied Economics* **48** (22), pp. 2007-2021. (IF: 1.835)

8. **N.S. Thomaidis**, F. J. Santos-Alamillos, D. Pozo-Vázquez, J. Usaola-García (2016), "Optimal management of wind and solar energy resources", *Computers & Operations Research* **66**, pp. 284-291. (IF: 4.008)

9. A. Michiorri, H.M. Nguyen, S. Alessandrini, J. B. Bremnes, S. Dierer, E. Ferrero, B.-E. Nygaard, P. Pinson, **N.S. Thomaidis**, S. Uski (2015), "Forecasting for dynamic line rating", *Renewable and Sustainable Energy Reviews* **52**, pp. 1713-1730. (IF: 14.982)

10. **N.S. Thomaidis** and G. Dounias (2012), "A comparison of statistical tests for the adequacy of a neural network regression model", Q*uantitative Finance* **12**(3), pp. 437-449. (IF: 2.222)

11. **N.S. Thomaidis**, and G. Dounias (2011), "On detecting the optimal structure of a neural network model under strong statistical features in errors", *Journal of Time Series Analysis* **32** (3), pp. 204-222. (IF: 1.366)

12. **N.S. Thomaidis**, N. Nikitakos, G. Dounias (2006), "The evaluation of information technology projects: a fuzzy multicriteria decision-making approach", *International Journal of Information Technology & Decision Making* **5**(1), pp. 89-122. (IF: 2.22)