Dr George Dotsis

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Department of Economics,
University of Athens, Sofokleous
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Athens, 10562, Greece

University Education

- PhD in Finance, Department of Management Science and Technology, Athens University of Economics and Business, 2006.
- MSc in Mathematical Trading and Finance, Cass Business School, London, 2001.
- BSc in Economics, Department of Economics, Athens University of Economics and Business, 2000.

Academic Appointments

- 2020-present, Associate Professor in Finance (with tenure), Department of Economics, National and Kapodistrian University of Athens.
- 2016-2020, Assistant Professor in Finance (with tenure), Department of Economics, National and Kapodistrian University of Athens.
- 2011 to 2015, Lecturer in Finance, Department of Economics, National and Kapodistrian University of Athens.
- 2006-2011, Lecturer in Finance (with tenure), Essex Business School (EBS), University of Essex.

Research Interests

Empirical Finance, Macro-Finance, Banking, Derivative Securities, Portfolio Theory, Alternative Investments

Teaching

Undergraduate

- Managerial Finance (BSc in Economics), Department of Economics, University of Athens.
- Financial Modeling (BSc in Economics), Department of Economics, University of Athens.
- International Finance (BSc in Economics), Department of Economics, University of Athens.
- Portfolio Analysis (BSc in Finance), EBS, University of Essex.
- Quantitative Methods and Information Technology (BSc in Finance), EBS, University of Essex.

Postgraduate

- Banking Risk Management (MSc in Risk and Capital Management), University of Athens.
- Financial Management (International MBA), Athens University of Economics and Business.
- Institutional Investing (MSc Business Mathematics), University of Athens.
- Banking, Monetary Policy and the Financial System (Msc in Banking), Hellenic Open University.
- Derivative Securities (MSc in Finance), EBS, University of Essex.
- Portfolio Management (MSc in Finance), EBS, University of Essex.
- Empirical Methods in Finance (MSc in Finance), EBS, University of Essex.
- Quantitative Methods in Finance with MATLAB (MSc in Finance), EBS, University of Essex.
- Derivative Securities (MSc in Finance), International Hellenic University.
- Financial Econometrics (MSc in Finance), International Hellenic University.

Publications

- Petris P., Alexakis, P., and Dotsis G. (2020) " Bubble Tests in the London Housing market: A Borough Level Analysis", *International Journal of Finance and Economics*, accepted.
- Triantafyllou, A., Dotsis, G., and Sarris, A. (2020) «Assessing the Vulnerability to Price Spikes in Agricultural Commodity Market, *Journal of Agricultural Economics*, 71, pp. 631–651.
- P. Petris, G. Dotsis and P. Alexakis (2020) "The "Flats for Land" Exchange System in Greece. An Idiosyncratic Equity Financing Mechanism in the Early Post–War Period", *Journal of the European Economic History*, 2 – 2020, pp. 175-202.
- G. Dotsis (2020) "Investment Under Uncertainty with a Zero Lower Bound on Interest Rates", *Economics Letters*, 188, pp. 1-3.
- G. Dotsis (2020) "Option Pricing Methods in the City of London during the Late 19th Century", Featured in VoxEU, BloombergView, *Quantitative Finance*, 20, pp. 709-719,.
- D. Chronopoulos, G. Dotsis and N. Milonas (2019) "International Evidence on the Determinants of Domestic Sovereign Debt Bank Holdings", *Journal of Financial Services Research*, accepted.
- D. Psychoyios and G. Dotsis (2018) "The Competitiveness of the European ICT Industry", *Review of Economic Analysis*, 10, pp. 97-119.
- Triantafyllou, A., Dotsis, G. (2017) "Option-Implied Expectations in Commodity Markets and Monetary Policy", *Journal of International Money and Finance*, 77, pp.1-17.

- Dotsis, G. (2017) "The Market Price of Risk of the Variance Term Structure", *Journal of Banking and Finance*, 84, pp. 41-52.
- Dotsis, G., and Vlastakis N. (2016) "Corridor Volatility Risk and Expected Returns", *Journal of Futures Markets*, 36, pp. 488–505.
- Triantafyllou, A., Dotsis, G., and Sarris, A. (2015) "Volatility Forecasting and Time-Varying Variance Risk Premiums in Grain Commodity Markets", *Journal of Agricultural Economics*, 66, 329–357.
- Coakley, J., Dotsis, G., Liu, H., and Zhai, J. (2013) "Investor Sentiment and Value and Growth Stock Index Options", *European Journal of Finance*, 20, pp. 1211-1229.
- Makropoulou, V., Dotsis, G., and Markellos, R. N. (2013) "Environmental Policy Implications of Extreme Variations in Pollutant Stock Levels and Socioeconomic Costs", *Quarterly Review of Economics and Finance*, 53, pp. 417-428.
- Kourtis A., Dotsis, G., and Markellos, R. N. (2012)" Parameter Uncertainty in Portfolio Selection: Shrinking the Inverse Covariance Matrix", *Journal of Banking and Finance*, 36 , pp. 2522–2531.
- Dotsis, G., Makropoulou, V., and Markellos, R. N. (2012) "Offshore Petroleum Lease Evaluation under Uncertainty and Volatility Estimation Risk", *Applied Economics Letters*, 19, pp. 133–137.
- Chourdakis, K., and Dotsis G. (2011) "Maximum Likelihood Estimation of Non-Affine Volatility Processes", *Journal of Empirical Finance*, 18, pp. 533–545.
- Psychoyios, D., Dotsis, G., and Markellos, R.N. (2010) "A Jump Diffusion Model for VIX Options and Futures", *Review of Quantitative Finance and Accounting*, 35 , pp. 245–269.
- Vlastakis, N., Dotsis, G., and Markellos, R.N. (2009) "How Efficient is the European Football Betting Market? Evidence from Arbitrage and Trading Strategies", *Journal of Forecasting*, 28, pp.426-444.
- Vlastakis, N., Dotsis, G., and Markellos, R.N. (2008) "Nonlinear Modeling of European Football Scores Using Support Vector Machines", *Applied Economics*, 40 (1), pp. 111-118.
- Dotsis, G., Psychoyios, D., and Skiadopoulos G. (2007) "An Empirical Comparison of Continuous Time Models of Implied Volatility Indices", *Journal of Banking and Finance*, 31, pp. 3584-3603.
- Dotsis, G., and Markellos, R.N. (2007) "The Finite Sample Properties of the GARCH Option Pricing Model", *Journal of Futures Markets*, 27, pp. 599- 615.
- Dotsis, G., Psychoyios, D., and Markellos, R.N. (2006) "Modeling Greek Equity Prices using Jump Diffusion Processes", *Operational Research: An*

International Journal, 6 , pp. 131 – 145.

Chapters in Books

- Dotsis, G., Markellos, R.N., and Mills, T.C. (2009) "Estimation of Continuous-Time Stochastic Volatility Models", in T.C. Mills and K. Patterson (eds), *Handbook of Econometrics, Vol. II, Palgrave*.
- Triantafyllou, A., Dotsis, G., and Sarris, A. (2016) "2. "Extreme Volatility in Agricultural Commodity MArkets and Implications for Food Security", in G. Mergos and M. Papanastassiou (eds), *Investment and Financing along Agro-food Value Chains for Food* Security and Sustainability, Palgrave.

Working papers

- Dotsis, G., (2020) “A New Measure of Option Implied Absolute Deviation».
- Dotsis, D., and Rosa C. (2018) “Factor Premia, Investor Sentiment and Fed Announcements

Books

- Dotsis, G. (2022) «IOU: Money, Banking and Cryptocurrencies», in progress, Utopia Publishers.

Invited seminars

- 2019. Bank of Greece
- 2019. Essex Business School, University of Essex
- 2018: Essex Business School, University of Essex.
- 2011: Essex Business School, University of Essex.
- 2010: ICMA Centre, University of Reading.
- 2010: Universidad Carlos III de Madrid.
- 2009: Keele University.
- 2009: Cass Business School, London.
- 2008: Cass Business School, London.
- 2008: Department of Accounting and Finance, Athens University of Economics and Business.
- 2007: Department of Banking and Finance, University of Piraeus.

Refereeing

- Journal of Money Credit and Banking, Journal of International Money and Finance, Oxford University Press, European Journal of Finance, Economic Modelling, Journal of Banking & Finance, Economics Letters, Journal of Economic Dynamics and Control, Review of Quantitative Finance and Accounting, Studies in Nonlinear Dynamics & Econometrics, Journal of Forecasting, Emerging Markets Finance and Trade, Agricultural Economics, Journal of Time Series Analysis, North American Journal of Economics and Finance, Energy Economics, Computers and Electronics in Agriculture.

<u>Consulting</u>

- "Best practices for modeling counterparty risk in the energy sector", Regulatory Authority for Energy (RAE), 2020, Project coordinator.
- "Model development for measuring counterparty risk in the energy sector", Regulatory Authority for Energy (RAE), 2021, Project coordinator.
- "Electricity demand forecasting and allocation of regulatory revenues", HEDNO Hellenic Electricity Distribution Network Operator (HEDNO S.A.), 2022 Project coordinator.

<u>School and University service</u>

- Postgraduate Director, MSc in Applied Economics and Finance, 2022-today.
- Head of Finance Group: 2021-today
- Assistant Postgraduate Director: 2010-2001 EBS, University of Essex.
- Visit/Open Days Coordinator, EBS, University of Essex: 2006- 2009.
- Recruiting: 2007.

as of September, 2022