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Portsmouth Business School
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Academic Positions & Professional Experience

- 2016–2021 **Head of Department** of Business & Management,
Webster Vienna Private University
- 2015–now **Associate Professor** of Economics, Webster Vienna Private
University
- 2015–now **Visiting Fellow** of Economics & Finance, University of Portsmouth,
UK
- 2013–2015 **Assistant Professor** of Economics, Vienna University of Economics
& Business, Vienna, Austria
- 2012–2015 **Senior Lecturer** in Economics & Finance, University of Portsmouth,
UK
- 2009–2012 **PostDoctoral Fellow**, Vienna University of Economics & Business,
Vienna, Austria
- 2008–2012 **Lecturer** in International Macroeconomics, Johannes Kepler
University, Linz, Austria
- 2006–2008 **Teaching Associate**, University of Strathclyde, Glasgow, UK

Further Professional Experience

- 2014–now **Visiting Assistant Professor** of Economics, Johannes Kepler
University, Linz, Austria
- 2008–2009 **Visiting Researcher**, Johannes Kepler University, Linz, Austria

Education

- 2010 **Ph.D. in Economics**, University of Strathclyde
- 2006 **MSc in International and Financial Economics**, University of
Strathclyde
- 2005 **BSc in Economics** (with Honours), Athens University of Economics
Business

Research Interests

Applied Time Series Econometrics; International Finance; International Macroeconomics; European Integration; Health Economics; Energy Economics; Tourism Economics

Services to the Profession

Referee Activity

Applied Economics (6x), Applied Economics Letters, Applied Financial Economics, British Medical Journal (BMJ), Brussels Economic Review, Bulletin of Economic Research, Cogent Economics & Finance (3x), Contemporary Economic Policy, Contemporary Economics (2x), Economics Letters (3x), Economic Modelling (5x), Economic Notes, Emerging Markets Finance and Trade (2x), Emerging Markets Review (2x), Empirica (7x), Empirical Economics (2x) Energy Economics (6x), European Economic Review, Global Finance Journal, Health Economics, International Economic

Journal (4x), International Economics, International Economics and Economic Policy, International Journal of Economic Sciences and Applied Research, International Journal of Finance & Economics, International Journal of Financial Markets and Derivatives, International Journal of Forecasting, International Journal of Strategic Property Management, International Review of Economics and Finance (2x), International Review of Financial Analysis (4x), Journal of Advances in Management Research, Journal of Applied Statistics, Journal of Banking and Finance (3x), Journal of Business Cycle Measurement and Analysis, Journal of Economic Growth, Journal of Economic Studies (3x), Journal of Epidemiology & Community Health (2x), Journal of Forecasting (3x), Journal of Futures Markets, Journal of International Financial Markets, Institutions and Money (4x), Journal of International Money and Finance (3x), Journal of Money, Credit and Banking, Journal of Quantitative Economics (2x), OPEC Energy Review, Panoeconomicus, Physica A, PLOS ONE, Preventive Medicine Reports (4x), Psychiatry Research (2x), Quantitative Finance, Review of International Economics, Scottish Journal of Political Economy (2x), Social Indicators Research, Social Science & Medicine (2x), The North American Journal of Economics and Finance (2x), The World Economy (3x).

Editorial Experience

Guest Editor of *Big Data and Cognitive Computing* Special Issue on “Big Data and UN Sustainable Development Goals (SDGs)” 2021

Editorial Board Member of *International Journal of Financial Studies* 2019–now

Guest Editor of *Sustainability* Special Issue on “The Dynamic Relationship between Energy Consumption, Greenhouse Gas (GHG) Emissions, and Economic Growth” 2019

Guest Editor of *Journal of Geographical Systems* Special Issue on “Recent Developments in Spatial Econometrics” 2018–2019

Editorial Board Member of *Asian Journal of Economics and Finance* 2018–now

Editorial Board Member of *Tourism and Travelling* 2017–now

Associate Editor of *Journal of Economic and Financial Modelling* 2014–now

Editorial Board Member of *Journal of Empirical Economics* 2014–now

Editorial & Review Board Member of *Marmara Journal of European Studies* 2011–now

Committees

Conference: “33rd Annual International Society of Franchising Conference”, 6-8th of June 2019. Venue: Webster Vienna Private University. ***Local Chair/Organizer.***

Conference: “XII Spatial Econometric Association (SEA) Conference”, 11-12th of June 2018. Venue: Webster Vienna Private University. ***Local Chair/Organizer.***

Symposium: “Greece, Out of The Crisis: Debt-End or Dead-End”, 17th of May 2017. Venue: Sofitel Vienna Stephansdom. (Sponsored by Webster Vienna Private University) - ***Organizer.***

PhD-students Workshop: “Recent Developments in Money, Macroeconomics and Finance”, 3rd-4th of April 2017. Venue: Portsmouth Business School (PBS) – University of Portsmouth, United Kingdom. (Sponsored by the Money, Macro and Finance Research Group, the Bank of England and the Subject Group of Economics and Finance of Portsmouth Business School) - ***Scientific Committee.***

Memberships

International Association for Applied Econometrics (IAAE), European Economic Association (EEA), Euro Area Business Cycle Network (EABCN), Royal Economic Society (RES), European Finance Association (EFA), Southern Economic Association (SEA), Western Economic Association International (WEAI), Canadian Economics Association (CEA), World Economics Association (WEA), Austrian Health Economics Association (ATHEA), Maple Leaf International Business Club (MLIBC).

Awards

- **5th best Economist in Austria** (2020), based on the quality of publications over the last 10 years, IDEAS-RePec.
- **Tom Fetherstone Prize** (2019), for the best paper published in the journal of **International Review of Financial Analysis**, entitled “Oil shocks and stock markets: Dynamic connectedness under the prism of recent geopolitical and economic unrest.” (co-authored with Chatziantoniou, I. and Filis, G.) 50, 1-26, 2017. International Review of Financial Analysis, Volume 50, March 2017, Pages 1-26 Elsevier.
- **Outstanding Reviewer Award** (2017), **Economics Letters**, Elsevier.
- “Dynamic co-movements of stock market returns, implied volatility and policy uncertainty”, published in 2013 in **Economics Letters** is **one of the 5 most highly cited papers published in Economics Letters** (2016), Elsevier.
- **Top 1% 2016 Highly Cited Researchers Award** (2016), Thomson Reuters.
- **Outstanding Reviewer Award** (2015), **Energy Economics**, Elsevier.
- **Neil Rackham Best Research Dissemination Award** (2014), University of Portsmouth, Portsmouth Business School for publication in **Social Science & Medicine**.
- **Research Excellence Framework (REF)** (2014).
- **Top-Journal-Article Award** (June, 2017), Vienna University of Economics & Business (WU) for publication in **Handbook of the Economics of European Integration**.
- **Top-Journal-Article Award** (December, 2016), Vienna University of Economics & Business (WU) for publication in **Economic Modelling**.
- **Top-Journal-Article Award** (December, 2015), Vienna University of Economics & Business (WU) for publication in **The Quarterly Review of Economics and Finance**.
- **Top-Journal-Article Award** (April, 2015), Vienna University of Economics & Business (WU) for publication in **Economic Modelling**.
- **Top-Journal-Article Award** (December, 2014), Vienna University of Economics & Business (WU) for publication in **Energy Economics**.
- **Top-Journal-Article Award** (December, 2014), Vienna University of Economics & Business (WU) for publication in **Applied Economics**.
- **Top-Journal-Article Award** (December, 2012), Vienna University of Economics & Business (WU) for publication in **Economics Letters**.
- **Top-Journal-Article Award** (April, 2012), Vienna University of Economics & Business (WU) for publication in **Applied Economics Letters**.
- **3-year Ph.D. Scholarship**, University of Strathclyde, £36,900.

Grants

- **Co-Investigator** “The Staff smOking Project (STOP): A randomised feasibility study comparing a novel intervention for Smoking Cessation in NHS staff to standard care” sponsored by Portsmouth Hospitals NHS Trust, project number: v0.4 30/11/2018 , duration: 2019–2020. Amount: £11,225.
- **Scientific Advisor** “Macroeconomic Imbalances and Business Cycle Synchronization in the EU.” Anniversary Fund, Austrian Central Bank (OeNB), project number:

15798, duration: 2014–2015. €20,000.

- **Co-Investigator** “From Rome to Lisbon: Power of EU Member States and the EU’s Capability to Act in Light: An Interdisciplinary Assessment.” Anniversary Fund, Austrian Central Bank (OeNB), project number: 14028, duration: 2011–2012. Amount: €120,000.

- **Co-Investigator** “Does Integration and Economic Policy Coordination Promote Business Cycle Synchronization in the EU? (joint with Gabriele Tondl). Study under the Consortium Project “The Impact of the Single Internal Market on Cohesion: Implications for Cohesion Policy, Growth and Competitiveness” (head: London School of Economics), funded by the European Commission, DG Regio, duration: 2010-2011. Project number 2010.CE.16.B.AT.006, local Principal Investigator: Gabriele Tondl, Amount: €64,840.00.

- **Co-Investigator** “Do Determinants of FDI to Developing Countries Differ among OECD Countries? Insights from a Bayesian Panel Data Approach (joint with Gabriele Tondl). Study under the Project “EU Foreign Direct Investment in Latin America”, funded by the Jubilaeumsfonds Austrian Central Bank (OeNB), project number 11701, Principal Investigator: Gabriele Tondl, duration: 2006-2010. Amount: €92,000.00.

Teaching Experience

Webster Vienna Private University

- UNDERGRADUATE: Principles of Macroeconomics, Principles of Microeconomics, Money & Banking, Intermediate Macroeconomics, International Trade & Finance 2015–now
- GRADUATE: Business Research Analysis, Managerial Economics Institutions and Financial Markets, Financial Modeling 2015–now

University of Portsmouth

- BSC ECONOMICS: Financial Economics, International Banking and Financial Management, Advanced Topics in Economics (Advanced Macroeconomics), Business Forecasting and Data Analysis 2012–2015
- MSC ECONOMICS: Finance and Financial Markets 2012–2013

Vienna University of Economics and Business

- BSC ECONOMICS: International Macroeconomics 2010–2015
- BSC ECONOMICS: Applied Microeconomics 2014–2015

Johannes Kepler University

- MSC ECONOMICS: Advanced Exchange Rate Theory 2015–now
- BSC ECONOMICS: International Economics 2014–2015
- BSC ECONOMICS: International Macroeconomics 2008–2012

University of Strathclyde

- BSC ECONOMICS: Economics 1, Macroeconomics 2, Macroeconomics 3 2006–2008

REFEREED JOURNALS PUBLICATIONS

(ABS/ERA/WU rank in parentheses/square brackets/braces)

1. Antonakakis, N. and Luqman, M. (2021) “Guns Better than Butter in Pakistan? The Dilemma of Military Expenditure, Human Development, and Economic Growth”. *Technological Forecasting and Social Change* 173, 1–11, DOI: 10.1016/j.techfore.2021.121143. (3*), [A].
2. Antonakakis, N., Christou, C., Gil-Alana, L. and Gupta, R. (2021) “Inflation-Targeting and Inflation Volatility: International Evidence from the Cosine-Squared Cepstrum”. *International Economics* 167, 29–38. DOI: 10.1016/j.inteco.2021.05.004.
3. Antonakakis, N., Chatziantoniou and C. Gabauer, D. (2021) “A Regional Decomposition of US Housing Prices and Volume: Market Dynamics and Portfolio Diversification”. *The Annals of Regional Science* 66(2), 279–307. DOI: 10.1007/s00168-020-01021-2. (2*), [A], {A}.
4. Antonakakis, N., Chatziantoniou and C. Gabauer, D. (2021) “The Impact of Euro through Time: Exchange Rate Dynamics under Different Regimes”. *International Journal of Finance & Economics* 26(1), 1375–1408. DOI: 10.1002/ijfe.1854. (3*) [B].
5. Antonakakis, N., Cunado, J., Filis, G. Gabauer, D. and de Gracia, F. P. (2020) “Oil and Asset Classes Implied Volatilities: Investment Strategies and Hedging Effectiveness.” *Energy Economics* 91, 1–11. DOI: 10.1016/j.eneco.2020.104762. (3*) [A] {A}.
6. Antonakakis, N., Chatziantoniou and C. Gabauer, D. (2020) “Refined Measures of Dynamic Connectedness based on Time-Varying Parameter Vector Autoregressions”. *Journal of Risk and Financial Management* 13 (4), 1–23. DOI: 10.3390/jrfm13040084.
7. Antonakakis, N. (2019) “Recent Developments in Spatial Econometrics.” *Journal of Geographical Systems* 22, 3–4. DOI: 10.1007/s10109-019-00317-y. [C].
8. Antonakakis, N., Gabauer, D. and Gupta, R. (2019) “International Monetary Policy Spillovers: evidence from a Time-varying Parameter Vector Autoregression.” *International Review of Financial Analysis* 65, 1-12. DOI: 10.1016/j.irfa.2019.101382. (3*) [B].
9. Antonakakis, N., Gabauer, D. and Gupta, R. (2019) “Greek Economic Policy Uncertainty: Does it Matter for Europe? Evidence from a dynamic connectedness decomposition approach.” *Physica A: Statistical Mechanics and its Applications* 535, 1-13. DOI: 10.1016/j.physa.2019.122280. (2*) [A].
10. Antonakakis, N., Chatziantoniou and C. Gabauer, D. (2019) “Cryptocurrency Market Contagion: Market Uncertainty, Market Complexity, and Dynamic Portfolios”. *Journal of International Financial Markets, Institutions and Money* 61, 37-51. DOI: 10.1016/j.intfin.2019.02.003. (3*) [A].
11. Antonakakis, N., Cunado, J., Gupta, R. and Segnon, M. K. (2019) “Revisiting the Twin Deficits Hypothesis: A Quantile Cointegration Analysis over the Period 1791-2013.” *Journal of Applied Economics* 22 (1), 116-130. (1*) [B] {A}.

12. Antonakakis, N., Dragouni, M., Eeckels, B. and Filis, G. (2019) "The Tourism and Economic Growth Enigma: Examining an Ambiguous Relationship through Multiple Prisms". *Journal of Travel Research* 58(1), 3-24. DOI: 10.1177/0047287517744671. (4*) [A*].
13. Antonakakis, N., Collins, A. (2018) "A Suicidal Kuznets Curve?" *Economics Letters* 166, 90–93. DOI: 10.1016/j.econlet.2018.02.013. (3*) [A] {A}.
14. Antonakakis, N., Balcilar, M., Bouri, E., and Gupta, R. (2018) "Is Wine a Safe-Haven? Evidence from a Nonparametric Causality-in-Quantiles Test.", *Advances in Decision Sciences* 22 (1), 1-19.
15. Antonakakis, N., Gupta, R. and Tiwari, A. K. (2018) "Time-Varying Correlations between Trade Balance and Stock Prices in the United States over the Period 1792 to 2013." *Journal of Economics and Finance* 42 (4), 795–806. DOI: 10.1007/s12197-018-9428-z. [B].
16. Antonakakis, N., Chatziantoniou, I. Floros, and C. Gabauer, D. (2018) "The Dynamic Connectedness of UK Regional Property Returns". *Urban Studies* 55 (14), 3110-3134. DOI: 10.1177/0042098017739569. (3*) [A*] {A}.
17. Antonakakis, N., Gabauer, D., Gupta, R. and Plakandaras, V. (2018) "Dynamic Connectedness of Uncertainty across Developed Economies: A Time-Varying Approach." *Economics Letters* 166, 63-75. DOI: 48.140141.16.437534. (3*) [A] {A}.
18. Antonakakis, N., Cunado, J., Filis, G. Gabauer, D. and de Gracia, F. P. (2018) "Oil Volatility, Oil and Gas Firms and Portfolio Diversification." *Energy Economics* 70, 499-515. DOI: 10.1016/j.eneco.2018.01.023. (3*) [A] {A}.
19. Antonakakis, N., Chang, T., Cunado, C. and Gupta, R. (2018) "The Relationship between Commodity Markets and Commodity Mutual Funds: A Wavelet-Based Analysis". *Finance Research Letters* 24, 1-9. DOI: 10.1016/j.frl.2017.03.005. (2*) [B].
20. Antonakakis, N., Andre, C., Gupta, R. and Zerihum, M. F. (2017) "Asymmetric Behaviour in Nominal and Real Housing Prices: Evidence from Emerging and Advanced Economies." *Journal of Real Estate Literature* 25(2), 409-425. DOI: 10.5555/0927-7544.25.2.409. [B].
21. Antonakakis, N. and Gupta, R. (2017) "Is Economic Policy Uncertainty Related to Suicide Rates? Evidence from the United States". *Social Indicators Research* 133 (2), 543–560. DOI: 10.1007/s11205-016-1384-4. [A].
22. Antonakakis, N., Balcilar, M., Gupta, R. and Kyei, C. (2017) "Components of Economic Policy Uncertainty and Predictability of US Stock Returns and Volatility: Evidence from a Nonparametric Causality-in-Quantile Approach". *Frontiers in Finance and Economics* 14(2), 20-49.
23. Antonakakis, N., Christou, C., Cunado, J. and Gupta, R. (2017) "Convergence Patterns in Sovereign Bond Yield Spreads: Evidence from the Euro Area". *Journal of International Financial Markets Institutions and Money* 49, 129-139. DOI: 10.1016/j.intfin.2017.03.002. (3*) [A].
24. Antonakakis, N., Christou, C., Filis, G. and de Gracia, F. P. (2017) "Oil Dependence, Quality of Political Institutions and Economic Growth: A panel VAR approach". *Resources Policy* 53, 147-163. DOI: 10.1016/j.resourpol.2017.06.005. (3*) [A].

25. Antonakakis, N., Gupta, R., Kollias, C. and Papadamou, S. (2017) “Geopolitical Risks and the Oil-stock Nexus over 1899–2016”. **Finance Research Letters** 23, 165-173. DOI: 10.1016/j.frl.2017.07.017. (2*) [B].
26. Antonakakis, N., Gupta, R. and Tiwari A. K. (2017) “Has the Correlation of Inflation and Stock Prices Changed in the United States over the Last Two Centuries?” **Research in International Business and Finance** 42 (C), 1-8. DOI: 10.1016/j.ribaf.2017.04.005. (2*) [B].
27. Antonakakis, N., Hassani, H., Silva, E. S., Filis, G. and Gupta, R. (2017) “Forecasting Accuracy Evaluation of Tourist Arrivals: Evidence from Parametric and Non-Parametric Techniques”. **Annals of Tourism Research** 63, 112-127. DOI: 10.1016/j.annals.2017.01.008. (4*) [A*].
28. Antonakakis, N., Chatziantoniou, I. and Filis, G. (2017) “Oil Shocks and Stock Markets: Dynamic Connectedness under the Prism of Recent Geopolitical and Economic Unrest”. **International Review of Financial Analysis** 50, 1-26. DOI: 10.1016/j.irfa.2017.01.004. (3*) [B].
29. Antonakakis, N., Gupta, R. and Tiwari, A. K. (2017) “The Time-Varying Correlation between Output and Prices in the United States over 1800 to 2014”. **Economic Systems** 41 (1), 90-108. DOI: 10.1016/j.ecosys.2016.05.005. (2*) [B].
30. Antonakakis, N., Chatziantoniou, I. and Filis, G. (2017) “Energy Consumption, CO₂ Emissions, and Economic Growth: A Moral Dilemma”. **Renewable & Sustainable Energy Reviews** 68 (Part 1), 808–824. DOI: 10.1016/j.rser.2016.09.105.
31. Antonakakis, N., Dragouni, M., Eeckels, B. and Filis, G. (2016) “Tourism and Economic Growth: Does Democracy Matter?”. **Annals of Tourism Research** 61, 258-264. DOI: 10.1016/j.annals.2016.09.018. (4*) [A*].
32. Antonakakis, N., André, C. and Gupta, R. (2016) “Dynamic Spillovers in the United States: Stock Market, Housing, Uncertainty and the Macroeconomy”. **Southern Economic Journal** 83 (2), 609-624. DOI: 10.1002/soej.12149. (2*) [A] {A}.
33. Antonakakis, N., Cunado, J., Gil-Alana, L.A. and Gupta, R. (2016) “Is Inflation Persistence Different in Reality?”. **Economics Letters** 148, 55-58. DOI: 10.1016/j.econlet.2016.09.003. (3*) [A] {A}.
34. Antonakakis, N., Gupta, R. and Mwamba, J. W. M. (2016) “Dynamic Comovements between Housing and Oil Markets in the US over 1859 to 2013: A Note”. **Atlantic Economic Journal** 44 (3), 377-386. DOI: 10.1007/s11293-016-9508-4. (1*) [C].
35. Antonakakis, N., Babalos, V. and Kyei, C. (2016) “Predictability of Sustainable Investments and the Role of Uncertainty: Evidence from a Non-Parametric Causality-in-Quantiles Test”. **Applied Economics** 48 (48), 4655-4665. DOI: 10.1080/00036846.2016.1161724. (2*) [A] {A}.
36. Antonakakis, N. and Floros, C. (2016) “Dynamic Interdependencies among the Housing Market, Stock Market, Policy Uncertainty and the Macroeconomy in the United Kingdom”. **International Review of Financial Analysis** 44, 111-122. DOI: 10.1016/j.irfa.2016.01.006. (3*) [B].

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37. Antonakakis, N., Gogas P., Papadimitriou, T. and Sarantitis, G. (2016) “International Business Cycle Synchronization since the 1870s: Evidence from a Novel Network Approach”. *Physica A: Statistical Mechanics and its Applications* 447, 286-296. DOI: 10.1016/j.physa.2015.12.029. (2*) [A].
38. Antonakakis, N. and Badinger, H. (2016) “Economic Growth, Volatility, and Cross-Country Spillovers: New Evidence for the G7 Countries”. *Economic Modelling* 52 (B), 352-365. DOI: 10.1016/j.econmod.2015.08.035. (2*) [A] {A}.
39. Antonakakis, N., Chatziantoniou, I. and Filis, G. (2016) “Business Cycle Spillovers in the European Union: What is the Message Transmitted to the Core?”. *The Manchester School* 84 (4), 437-481. DOI: 10.1111/manc.12101. (2*) [B].
40. Antonakakis, N., Floros, C. and Renatas, K.. (2016) “Dynamic Spillover Effects in Futures Markets: UK and US Evidence”, *International Review of Financial Analysis* 48, 406-418. DOI: 10.1016/j.irfa.2015.03.008. (3*) [B].
41. Antonakakis, N. and Kizys, R. (2015) “Dynamic Spillovers between Commodity and Currency Markets”, *International Review of Financial Analysis* 41, 303-319. DOI: 10.1016/j.irfa.2015.01.016 (3*) [B].
42. Antonakakis, N. and Collins, A. (2015) “The Impact of Fiscal Austerity on Suicide Mortality: Evidence across the ‘Eurozone Periphery’”. *Social Science & Medicine* 145, 63-78. DOI: 10.1016/j.socscimed.2015.09.033. (4*) [A*].
43. Antonakakis, N., Christophé, A. and Gupta, R. (2015) “Dynamic Co-movements between Economic Policy Uncertainty and Housing Market Returns”. *Journal of Real Estate Portfolio Management* 21 (1), 53–60. [C].
44. Antonakakis, N. and Scharler, J. (2015) “Business Cycle and Financial Cycle Spillovers in the G7 Countries”, *The Quarterly Review of Economics and Finance* 58, 154–162. DOI: 10.1016/j.qref.2015.03.002. (2*) [B] {A}.
45. Antonakakis, N. and Tondl, G. (2015) “Robust Determinants of OECD FDI in Developing Countries: Insights from Bayesian Model Averaging”. *Cogent Economics & Finance* 3 (1), 1–25. DOI:10.1080/23322039.2015.1095851.
46. Antonakakis, N., Dragouni, M. and Filis, G. (2015) “How Strong is the Linkage between Tourism and Economic Growth in Europe?”, *Economic Modelling* 44C, 142–155. DOI: 10.1016/j.econmod.2014.10.018. (2*) [A] {A}.
47. Antonakakis, N., Dragouni, M. and Filis, G. (2015) “Tourism and Growth: The Times they are A-changing”, *Annals of Tourism Research* 50, 165-169. DOI: 10.1016/j.annals.2014.11.008. (4*) [A*].
48. Antonakakis, N. and Collins, A. (2014) “The Impact of Fiscal Austerity on Suicide: On the Empirics of a Modern Greek Tragedy”. *Social Science & Medicine* 112, 39–50. DOI: 10.1016/j.socscimed.2014.04.019. (4*) [A*].
49. Antonakakis, N. and Badinger, H. (2014) “International Business Cycle Spillovers since the 1870s”. *Applied Economics* 46 (30), 3682-3694. DOI: 10.1080/00036846.2014.937040. (2*) [A] {A}.
50. Antonakakis, N., Chatziantoniou, I. and Filis, G. (2014) “Dynamic Spillovers of Oil Price Shocks and Economic Policy Uncertainty”. *Energy Economics* 44, 433–447. DOI: 10.1016/j.eneco.2014.05.007. (3*) [A] {A}.

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51. Antonakakis, N. and Tondl, G. (2014) “Does Integration and Economic Policy Coordination Promote Business Cycle Synchronization in the EU?” *Empirica* 41(3), 541–575. DOI: 10.1007/s10663-014-9254-2. (1*) [C].
 52. Antonakakis, N., and Darby, J. (2013) “Forecasting Volatility in Developing Countries’ Nominal Exchange Returns”. *Applied Financial Economics* 23 (21), 1675–1691. DOI: 10.1080/09603107.2013.844323. (2*) [C].
 53. Antonakakis, N., and Vergos, K. (2013) “Sovereign Bond Yield Spillovers in the Euro Zone During the Financial and Debt Crisis”. *Journal of International Financial Markets, Institutions & Money* 26. 258–272. DOI: 10.1016/j.intfin.2013.06.004. (3*) [A].
 54. Antonakakis, N., Chatziantoniou, I. and Filis, G. (2013) “Dynamic Co-movements of Stock Market Returns, Implied Volatility and Policy Uncertainty”. *Economics Letters* 120 (1), 87–92. DOI: 10.1016/j.econlet.2013.04.004. (3*) [A] {A}.
 55. Antonakakis, N. and Filis, G. (2013). “Oil Prices and Stock Market Correlation: A Time-varying Approach”. *International Journal of Energy and Statistics* 1 (1), 17–29. DOI: 10.1142/S2335680413500026.
 56. Antonakakis, N. and Badinger, H. (2012). “International Spillovers of Output Growth and Output Growth Volatility: Evidence from the G7 countries”, *International Economic Journal* 26 (4), 635–653. DOI: 10.1080/10168737.2011.631025. (1*) [C].
 57. Antonakakis, N. (2012). “The Great Synchronization of International Trade Collapse”. *Economics Letters* 117 (3), 608–614. DOI: 10.1016/j.econlet.2012.07.041. (3*) [A] {A}.
 58. Antonakakis, N. and Scharler, J. (2012). “Has Globalization Improved International Risk Sharing?”, *International Finance* 15 (2), 255–266. DOI: 10.1111/j.1468-2362.2012.01304.x. [B].
 59. Antonakakis, N. (2012). “Business Cycle Synchronization during US Recessions since the Beginning of the 1870s”, *Economics Letters* 117 (2), 467–472. DOI: 10.1016/j.econlet.2012.06.034. (3*) [A] {A}.
 60. Antonakakis, N. (2012). “Exchange Return Co-movements and Volatility Spillovers Before and After the Introduction of Euro”, *Journal of International Financial Markets, Institutions & Money* 22 (5), 1091–1109. DOI: 10.1016/j.intfin.2012.05.009. (3*) [A].
 61. Antonakakis, N. and Scharler, J. (2012). “The Synchronization of GDP Growth in the G7 During US Recessions”, *Applied Economics Letters* 19 (1), 7–11. DOI: 10.1080/13504851.2011.564126. (1*) [B] {A}.
 62. Antonakakis, N. (2012). “Official Central Bank Interventions in the Foreign Exchange Markets: A DCC Approach with Exogenous Variables”, *Banks and Bank Systems* 7 (2), 35–50. [C].
 63. Antonakakis, N. and Scharler, J. (2012). “Volatility, Information and Stock Market Crashes”, *Journal of Advanced Studies in Finance* 3 (5), 49–57. DOI: 10.2478/v10259-012-0004-0.

CHAPTERS IN BOOK PUBLICATIONS

February 2022

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1. Antonakakis, N., Badinger, H. and Wolf Reuter (2016) “*Efficiency, Proportionality and Member States’ Power in the EU Council of Ministers*”, in “**Handbook of the Economics of European Integration**” Edited by Harald Badinger and Volker Nitsch. Routledge.

MEDIA COVERAGE

My research has generated strong interest in highly renowned media/newspapers including, among others:

1. “Rethinking London’s ‘ripple effect’ on house prices: other UK regions transmit shocks too” *LSE Blog on British Politics and Policy*, March 15, 2018.
2. “Tödliche Schatten der Sparpolitik” *derStandard*, February 10, 2018.
3. “Sparpolitik erhöht die männliche Suizidrate”, *Die Presse*, November 13, 2015.
4. “Studie: Europäische Sparpolitik lässt Anzahl der Suizide steigen”, *derStandard*, November 11, 2015.
5. “Sparpolitik führt zu mehr Selbsttötungen”, *ORF Science*, October 27, 2015.
6. “Rising Rates of Male Suicide Across Eurozone Connected to Austerity Measures”, *Newsweek*, October 13, 2015.
7. “More males are committing suicide due to austerity ”, *Examiner*, October 7, 2015.
8. “Male suicide on rise as result of austerity, report suggests”, *Sciencedaily*, October 6, 2015.
9. “Study: European austerity to blame for rise in male suicide”, *UPI*, October 6, 2015.
10. “Cyprus, Greece and Portugal urged to diversify tourism offering”, *Travel-weekly*, December 2, 2014.
11. “Austerity in Greece caused more than 500 male suicides, say researchers”, *The Guardian*, April 21, 2014.
12. “Economic woes in Greece lead to rash of suicides”, *New York Post*, April 23, 2014.
13. “Austerity And Suicide: The Case Of Greece”, *Forbes*, April 24, 2014.
14. “Greek austerity triggered male suicide rise: Study”, *CNBC*, April 22, 2014.
15. “Greek austerity has caused more than 500 male suicides — report”, *RT*, April 21, 2014.
16. “Des chercheurs établissent un lien entre suicides et austérité en Grèce”, *L’Express*, April 22, 2014.
17. “Suicide rates soar in Greece as economic cuts bite”, *Medical Xpress*, April 22, 2014.
18. “Greece austerity caused over 550 male suicides, study finds”, *The Irish Times*, April 22, 2014.
19. “Britain is not an economic island”, *The Business*, Summer Edition, 2013.

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20. “Euro will ‘destabilise’ Europe as it struggles with financial shocks from weaker nations”, *Daily Express*, April 16, 2013.
 21. “Financial Shocks from Weaker Euro States ‘More Destabilising’”, *The Irish Times*, April 16, 2013.

NEWSPAPER PUBLICATIONS

1. “The Crisis is Inevitably Contagious”, *Axia* (Greek newspaper), April 18, 2015.
2. “A proposal by a Cretan scientist: Wine and culture better bets than the sun and sand”, *Candia News* (Greek newspaper), December 12, 2014.
3. “The economic and health impact of fiscal consolidation in Greece”, *Candia News* (Greek newspaper), August 17, 2014.
4. “Call for more Appropriate Financial and Economic Affairs Management in Greece”, *Kerdos* (Greek newspaper), June 12, 2011.
5. “Conditions for Successful Implementation of the Privatization Program in Greece”, *Express* (Greek newspaper), June 4, 2011.
6. “The Sustainability of Greek Debt”, *Kerdos* (Greek newspaper), May 29, 2011.

WORKING PAPERS

1. “Inflation-Targeting and Inflation Volatility: International Evidence from the Cosine-Squared Cepstrum” (with Christina Christou, Luis A. Gil-Alana and Rangan Gupta). *University of Pretoria, Department of Economics, Working Paper Series*, 21, 2020. *Submitted to a journal*.
2. “Sovereign Debt and Economic Growth Revisited: The Role of (Non-)Sustainable Debt Thresholds”. *WU Department of Economics Working Paper Series*, 187, Vienna University Department of Economics, 2014. *Submitted to a journal*.
3. “From Rome to Lisbon and Beyond: Member States’ Power, Efficiency, and Proportionality in the EU Council of Ministers” (with Harald Badinger and Wolf Reuter). *WU Department of Economics Working Paper Series*, 175, Vienna University Department of Economics, 2014.
4. “Dynamic Correlations of Sovereign Bond Yield Spreads in the Eurozone and the Role of Credit Rating Agencies’ Downgrades”. *MPRA Paper 43013*, University Library of Munich, Germany, 2012.

WORK-IN-PROGRESS

1. “Global Financial Crisis and Gender Differences in Suicide Mortality: An International Panel Data Analysis” (with Alan Collins).
2. “Global Financial Crisis, Well-being and Antidepressant Utilization” (with Ricardo Gusmao).
3. “Dynamic Inflation-Output Trade-off: A New Leading Indicator of US Recessions”.
4. “Business Cycle Synchronization in the European Union: A Dynamic Correlation Analysis”.
5. “The International Transmission of Real and Financial Instability” (with Harald Badinger).

**Invited
Conferences &
Seminars**

- Panel Discussion on “Griechenland – Ende oder Wende? (Greece - End or Turn?)” at Vienna University of Economics and Business (WU), 2015 (as main discussant).
- SIRE Econometrics Workshop, 2013 (invited as young econometrician).
- 6th Eurostat Colloquium on “Modern Tools for Business Cycle Analysis: The Lessons from the Global Economic Crisis”, 2010 (as private expert on modern tools for business cycle analysis).
- 15th DEGIT conference, 2010 (chair).
- Panel Discussion about the future of the Euro at Johannes Kepler University, 2011 (as main discussant).

**Conference
Presentations &
Workshops**

2017

- 56th Congress of the European Regional Science Association (ERSA), Topic “Cities & Regions: Smart, Sustainable, Inclusive?”, Vienna University of Economics & Business (WU), August 23–26, 2017, Austria.

2016

- 20th International Conference on Macroeconomic Analysis and International Finance (ICMAIF), May 26–28, 2016, Rethymno, Greece.

2015

- 2nd Annual Conference of the International Association for Applied Econometrics (IAAE), June 25-27, 2015, University of Macedonia, Thessaloniki, Greece.
- 22nd Annual Conference of the Multinational Finance Society June 28 - July 1, 2015, Halkidiki, Greece.

2014

- 10th BMRC-DEMS Conference on Macro and Financial Economics/Econometrics, May 28–30, 2014, Brunel University, UK.
- 18th International Conference on Macroeconomic Analysis and International Finance (ICMAIF), May 29–31, 2014, Rethymno, Greece.
- 12th INFINITI Conference on International Finance, “Global Finance – Integration or Mere Convergence?”, June 9–10, Prato, Italy.
- European Economics and Finance Society (EEFS) Annual Conference, June 12–15, Thessaloniki, Greece.
- 4th International Conference of the Financial Engineering and Banking Society (FEBS) on “Global Trends in Financial Intermediation, Financial Markets, and Financial Modelling”, June 21–23, 2014, Guildford, UK.
- 1st Annual Conference of the International Association for Applied Econometrics (IAAE), June 26–28, 2014, Queen Mary, University of London, UK.
- 21st Annual Conference of the Multinational Finance Society (MFS), June 29 – July 2, 2014, Prague, Czech.

February 2022

- Research Seminar, Vienna University of Economics & Business, December 17, 2013, Vienna, Austria.
- Staff Research Seminar, University of Portsmouth, October 10, 2013, Portsmouth, UK.
- SIRE Econometrics Workshop 2013, May 8, Glasgow, UK.
- Annual Meeting of the Austrian Economic Association (NOeG), May 10–11, 2013, Innsbruck, Austria.
- Spatial Econometrics Advanced Institute, May 13 – June 7, 2013, Rome, Italy.

2012

- Workshop “From Rome to Lisbon. Power of EU Member States and the EU’s Capability to Act: An Interdisciplinary assessment”, May 8, 2012, Salzburg, Austria.

2007 – 2011

- Panel Discussion “The Future of the Euro” (invited as main discussant), November 2011, Linz, Austria.
- 4th FIW Research Conference on International Economics, December 10, 2010. Vienna, Austria.
- 6th Eurostat Colloquium on “Modern Tools for Business Cycle Analysis: the lessons from global economic crisis” (invited as private expert), September 26–29, 2010. Luxembourg.
- 12th Annual European Trade Study Group (ETSG) conference, September 9–10, 2010. Lausanne, Switzerland.
- Chair in 15th Dynamics, Economic Growth, and International Trade (DEGIT) conference, September 3–4, 2010. Frankfurt, Germany.
- Scottish Economic Society, Annual Conference, April 12–14, 2010. Perth, UK.
- University of Strathclyde departmental seminar series, 2007 & 2009 Glasgow, UK.
- Johannes Kepler University departmental seminar series, 2008. Linz, Austria.
- Annual Scottish Graduate Programme in Economics, 2007. Dunblane, UK.

**Dissertation
Supervision**

1. “Essays on Energy Consumption and Oil Resource Management in Oil Producing African Countries” Ishmael Ackah (PhD thesis) University of Portsmouth 2012-2015
2. “Universal Banks under Basel III framework: threat to liquidity of universal banking or key to financial stability? Focus on US/European universal banks.” Albert Mursaliev, (Postgraduate thesis) Vienna University of Economics & Business 2014
3. “How does the subprime start influenced China’s exporting and exporting industry?”, Zesheng Huang, (Postgraduate thesis) University of Portsmouth 2013

4. “Internet Banking in China: Developments and Prospects”, Wong Zee Hui,
(Postgraduate thesis) University of Portsmouth 2013
5. “The Ongoing Greek Financial and Sovereign Debt Crisis”, P. Kokkaliaroglou,
(Bachelor thesis) Vienna University of Economics & Business 2012
6. “Critical Assessment of EU Economic Crisis and its Future Developments”, L.
Hattas, (Bachelor thesis) Vienna University of Economics & Business 2011

**Additional
Skills**

Languages: Greek (native language), English (Proficiency), German (basic communication).

Econometric Software: very experienced with EViews, Stata, MATLAB, Gauss, RATS, Oxmetrics, PcGive, G@RCH, STAMP, SAS, R, S-PLUS and SPSS.

IT: L^AT_EX, Python, SQL, MS Office.