

Alexandros Tsioutsios

Summary

Alexandros Tsioutsios holds a Ph.D. in Financial Econometrics from the University of Ioannina. He is currently a lecturer at the National and Kapodistrian University of Athens. His academic interests include econometrics, financial markets and time series econometrics. Tsioutsios has published in peer-reviewed journals and is currently a researcher at the Bank of Greece. His expertise includes financial econometrics and policy making, enriching his contributions to both academia and industry.

Education

- **Postdoctoral researcher**

National and Kapodistrian University of Athens, Department of Economics September 2024-present
Dissertation Title: Strategic Portfolio Allocation: Utilizing Volatility Models to Optimize Diversification in Dynamic Markets
Supervisor: Professor Kenourgios Dimitris

- **PhD in Financial Econometrics**

University of Ioannina, Department of Economics March 2020-February 2024
Dissertation Title: Essays in Applied Financial Econometrics Supervisor: Professor Simos Theodore
Grade: 10/10

- **M.Sc in Economic Analysis and Policy**

University of Ioannina, Department of Economics October 2018-January 2020
Dissertation Title: The Econometric specification of Volatility Models and Empirical Applications with Financial Markets Data (Grade 10/10)
Supervisor: Professor Simos Theodore
Grade: 8.83/10

- **BA in Economics**

University of Piraeus, Department of Economics October 2013-July 2017
Grade: 8.1/10

Teaching Experience

(Co-teaching with Dimitrios Moschos)

Department of Economics, National and Kapodistrian University of Athens, Postgraduate Program in Economic Science

- Econometrics 2 (Spring Semester 2023-2024)
- Econometrics 1 (Winter Semester 2024-2025)

Department of Accounting and Finance, University of West Attica

- Financial Management 1 (Winter Semester 2024-2025)

Professional Experience

- **Bank of Greece, Department of Statistics**

November 2023 - Present, Athens, Greece

Engaged in statistical analysis and modeling, supporting economic policy advisement.

- **University of Ioannina, Research Program: Structural Capacities for Tackling Wicked Problems**
February 2023 - June 2023, Ioannina, Greece
Conducted research on economic challenges and structural capacities, collaborating with an interdisciplinary team to propose innovative solutions.
- **University of Ioannina, Research Program: Energy Governance for Sustainable Development (Norway-Greece ENERGO)**
November 2022 - November 2023, Ioannina, Greece
Focused on sustainable development and energy policy, analyzing the interplay between energy governance and economic growth.
- **Hellenic Competition Commission, Scientific Researcher in Applied Econometrics and Quantitative Methods**
February 2022 - June 2022, Athens, Greece
Performed market competition and econometrics research, developing quantitative models for market analysis.
- **Hellenic Competition Commission, Internship in Applied Econometrics and Quantitative Methods**
June 2021 - December 2021, Athens, Greece
Gained practical experience in economic analysis and data management, supporting various research and analytical projects.
- **Translation of "Econometric Analysis" by William H. Greene, Eighth Edition**
September 2020 - December 2020
Translated complex econometric concepts and methodologies, ensuring accuracy and clarity in the Greek edition of this seminal textbook.

Research Interests

- Econometrics
- Financial Econometrics
- Time Series Analysis
- Forecasting
- Energy Economics
- Physics Economics

Publications

A:Papers in peer reviewed journals

1. Diakodimitriou, D., Tsioutsios, A., & Papageorgiou, T. (Accepted). *Education Expenditures and Growth: Is R&D the Link?* Journal of Policy Modeling. [ABS 2*]
2. Daousis, D., Dimitriou, D., Kallandranos, C., & Tsioutsios, A. (Accepted). *Does the LEGR ETF Have Safe Haven Properties Against Cryptocurrencies During the Pandemic? A DCC and Spectral Analysis.* Empirical Economics Letters.
3. Chrysanthopoulou, X., Sidiropoulos, M., Tsioutsios, A. (2024). Ricardian equivalence and positively sloped IS curve:(Dis) equilibrium insights. The Journal of Economic Asymmetries, 30, e00385.[ABS 1*]
4. Dimitriou, D., Goulas, E., Kallandranis, C., Tsioutsios, A., Ta, T. N. B. T. N. (2024). The degree of Asian-European markets connectedness: examining the impact of global disorders using a spectral analysis. Journal of Asia Business Studies.[ABS 1]

5. Dimitriou, D., Kenourgios, D., Simos, T., & Tsioutsios, A. (2024). The implications of non-synchronous trading in G-7 financial markets. *International Journal of Finance & Economics*, 1–21.[ABS 3]
6. Kallandranis, C., Dimitriou, D., Tsioutsios, A., Vlassas, I., & Diakodimitriou, D. (2023). On the contagion effect between crude oil and agricultural commodity markets: a dynamic conditional correlation and spectral analysis. *Journal of Energy Markets*, 17(3). [ABS 1]
7. Chrysanthopoulou, X., Tsioutsios, A., & Dimitriou, D. (2023). Is central bank news good news for loan interest rates volatility?. *Economics Letters*, 233, 111411.[ABS 3]
8. Dimitriou D, Simos T, Tsioutsios A. The connectedness of green bonds with financial markets (Accepted at *Economics of Energy and Environmental Policy*).[ABS 1]

B:Book chapters in edited volumes

1. Dimitriou, D., Tsioutsios, A., Simos, T., & Kenourgios, D. (2024). Do the interest rates really relate to economic growth? The case of Greece. *IntechOpen*. doi: 10.5772/intechopen.1004523
2. Tsani, S., Chitou, C., & Tsioutsios, A. (2023). Scholarly literature on the links between monetary policy, economic growth, energy consumption and CO2 emissions.

C: Working papers

1. Dimitriou D., Tsioutsios A., Simos T. and Kenourgios D. (2023), Do Interest Rates Relate to Economic Growth? Empirical Evidence for Greece, Working Paper 12/2023, Hellenic Fiscal Council, November

Technical Skills

- Software: Windows, Linux
- Microsoft Office (Word, Excel, PowerPoint, Outlook)
- LaTeX
- Statistical and Econometric Software: Stata, OxMetrics, Eviews, SPSS, GEODA
- Programming: Python, R, MATLAB

Conferences

1. Simos, T., Dimitriou, D., & Tsioutsios, A. (2023). "Revisiting the Benefits of International Diversification: Empirical Evidence Applying the FC-VAR Model and Wavelet Coherence Analysis on Realized Kernels." Paper presented at the 13th National Conference of the Financial Engineering and Banking Society, December 1-11, 2022, Athens, Greece.
2. Tsani, S., & Tsioutsios, A. (2023). "An Integrated Approach to Energy Consumption and Economic Growth Links: Evidence from Greece, Ireland, Italy, Portugal, and Spain." Paper presented at the 40th United States Association for Energy Economics (USAEE) and International Association for Energy Economics (IAEE) North American Conference, November 2023, Chicago, Illinois, USA.
3. Chrysanthopoulou, X., & Tsioutsios, A. (2022). "A Dynamic Model for Money Velocity Based on Navier-Stokes Equation of Fluid Motion." Paper presented at the Online International Conference on Applied Economy and Finance, December 19-20, 2023.

Review activity

Economic modelling. (3), *Global finance journal*. (1), *International review of financial analysis*. (2), *Journal of economic asymmetries*. (3), *Journal of economics and finance*. (2)