

**Nikos Paltalidis, PhD**  
**Associate Professor of Macro-Finance**  
**Durham University Business School**

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**ACADEMIC APPOINTMENTS**

2020 – now Associate Professor of Macro-Finance  
 Durham University Business School, Durham University, U.K.

2015 – 2020 Assistant Professor of Macro-Finance  
 Durham University Business School, Durham University, U.K.

2013 – 2015 Postdoctoral Research Fellow  
 Department of Economics and Finance, University of Portsmouth, U.K.

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**OTHER APPOINTMENTS / AFFILIATIONS & ADMINISTRATIVE DUTIES**

2022 – now External Examiner  
 Department of Economics and Related Studies, University of York, U.K.

2021 – now External Examiner  
 Alliance Manchester Business School, The University of Manchester, U.K.

2021 – now Seminar Series Co-Chair  
 Durham University Business School, Durham University, U.K.

2018 – 2019 Visiting Fellow  
 IPAG Business School, Paris, France

2015 – 2018 Visiting Fellow  
 Department of Economics and Finance, University of Portsmouth, U.K.

2007–2013 Portfolio Officer  
 Wholesale Corporate Banking, Piraeus Bank Headquarters, Athens, GR.

2005 – 2007 Quant  
 Frontier Capital Management, London, U.K.

2004 – 2005 Market Analyst  
 Hargreaves Hale Stockbrokers, U.K.

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**EDUCATION**

2017 Postgraduate Certificate in Academic Practice (PGCAP)  
 Durham University, U.K.

2015 Certificate Econometrics and Mathematical Economics  
 London School of Economics and Political Science (LSE), Summer School, U.K.

2015	Ph.D. Economics Thesis: Essays in Applied Financial Econometrics and Financial Networks University of Portsmouth, U.K.
2013	Certificate Research Methods, ESRC Autumn School University of Southampton, U.K.
2005	MSc Mathematical, Trading & Finance (MTF) Cass Business School, City University of London, U.K.
2004	BA (Hons) Economics Bangor University of Wales, U.K.
2004	Certificate Advanced Programming Bangor University of Wales, U.K.
1999	Certificate Computer Mastery Programming Darden College, Old Dominion University, US
1998	Diploma of Higher Education (Apolytirion) Anavyssos, Greece
1996	Certificate Astrophysics, National Observatory of Athens Competition Award National Observatory of Athens, Institute for Astronomy, Astrophysics, Space Applications and Remote Sensing, Summer School, Athens, Greece

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## PUBLICATIONS

### Academic Journals

- “Forward guidance and corporate lending”  
*Review of Finance*, Vol. 26 No. 4, pp. 899-935, (July 2022);  
with M. Delis, S. Hong, D. Philip
- “Reaching for yield and the diabolic loop in a Monetary Union”  
*Journal of International Money and Finance*, Vol. 108, pp. 102-157, (November 2020);  
with S. Boubaker, D. Gounopoulos, D.K. Nguyen
- “Asymmetric dependence in international currency markets”  
*The European Journal of Finance*, Vol. 26 No. 10, pp. 994-1017, (April 2020);  
*4<sup>th</sup> Essay/Chapter of PhD Thesis*  
with V. Patsika
- “Fiscal policy interventions at the zero lower bound”  
*Journal of Economic Dynamics and Control*, Vol. 93, pp. 297 – 314, (August 2018);  
with S. Boubaker and D.K. Nguyen
- “Reprint of: Assessing the effects of unconventional monetary policy and low interest rates on pension fund risk incentives”  
*Journal of Banking and Finance*, Vol. 92, pp. 340-357, (March 2018);  
with S. Boubaker, D. Gounopoulos and D.K. Nguyen
- “Assessing the effects of unconventional monetary policy and low interest rates on pension fund risk incentives”  
*Journal of Banking and Finance*, Vol. 77, pp. 35-52, (April 2017);  
*3<sup>rd</sup> Essay/Chapter of PhD Thesis*  
with S. Boubaker, D. Gounopoulos and D.K. Nguyen

- “The quest for banking stability in the Euro area: The role of government interventions”  
*Journal of International Financial Markets, Institutions and Money*, Vol. 40, pp. 111-133, (January 2016);  
*2<sup>nd</sup> Essay/Chapter of PhD Thesis*  
with R. Kizys and K. Vergos
- “Transmission channels of systemic risk and contagion in the European financial network”  
*Journal of Banking and Finance*, Vol. 61 No. 1, pp. S36-S52, (December 2015);  
*1<sup>st</sup> Essay/Chapter of PhD Thesis*  
with D. Gounopoulos, R. Kizys and Y. Koutelidakis
- “Financial crises and stock market contagion in a multivariate time-varying asymmetric framework”  
*Journal of International Financial Markets, Institutions and Money*, Vol. 21 No. 1, pp. 92-106, (February 2011);  
with D. Kenourgios and A. Samitas
- “Financial market dynamics in an enlarged European Union”  
*Journal of Economic Integration*, Vol. 24 No. 2, pp. 197-221, (June 2009);  
with D. Kenourgios and A. Samitas

#### **Book Chapter**

- “Tail Risks in Credit, Commodity and Shipping Markets”  
*in Finance and Risk Management for International Logistics and the Supply Chain*, S. Gong & K. Cullinane, pp. 129 – 166, (October 2018); Elsevier Academic Press: London, UK.  
with D. Gounopoulos

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#### **WORKING PAPERS**

- “Predicting Recessions”  
with R. Iyer, and S. Kundu
- “Banks’ Liquidity Management During the COVID-19 Pandemic”  
*CEPR Covid Economics Working Paper Series, Issue 80*  
with D. Gounopoulos, K. Luo, and A. Nicolae

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#### **RESEARCH GRANTS & FUNDING**

- 2013. **Principal Investigator, Natural Environmental Research Council (NERC):** “Constructing and operating marine technology into sustained green growth”. Collaborators: Alan Collins and Dylan Jones. Awarded Amount: £11,332.
  - 2013. **Principal Investigator, Portsmouth Business School Research Development Fund:** “The Role of the Credit Default Swap Market in the Credit Crunch”. Collaborators: Renatas Kizys and Konstantinos Vergos, Awarded Amount: £3,500.
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## **TEACHING & SUPERVISION**

### **Graduate Teaching:**

- 2015 – now Mergers and Acquisitions (MSc Finance), Durham University  
2016 – 2020 Mergers and Acquisitions (MSc Management), Durham University  
2019 Causality in Time Series Econometrics (PhD Course), Durham University  
2017 – 2018 Advanced Financial Theory (MSc Finance), Durham University

### **Undergraduate Teaching:**

- 2015 – 2016 Corporate Finance, Durham University

## **Ph.D. THESIS ADVISOR**

- 2021 – now Bingzhi Zhang, (1<sup>st</sup> advisor)  
Durham University  
2019 – now Xuan Yin, (1<sup>st</sup>)  
Durham University  
2018 – 2022 Kaisheng Luo, (1<sup>st</sup>)  
Placement: Shanghai University of Finance and Economics, China  
2018 – 2021 Sizhe Hong, (1<sup>st</sup>)  
Placement: University of Glasgow, U.K.

## **Ph.D. THESIS EXAMINATION**

- 2019 Yao Cheng, (internal examiner)  
Durham University

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## **HONOURS & AWARDS**

- 2017 Dean’s Award for Teaching in Economics and Finance, Durham University, U.K.  
2015 Runner-up, “3MT - Three minutes Thesis Competition”, University of Portsmouth  
2014 Portsmouth Business School Scholarship, University of Portsmouth  
2013 ESRC Scholarship, “National Centre for Research Methods”  
2009 Hybrid Bond Issuance, Memorable plaque - €4,5mil. “Electronic Shipping Solutions SA”, AIM - London Stock Exchange.  
2009 Hybrid Bond Issuance, Memorable plaque - €2,5mil. “Advent Technologies SA”.  
1996 Astrophysics Competition Award, National Observatory of Athens, Summer School.

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## **ORGANISATION OF WORKSHOPS**

- 2022 Macro-Finance Workshop, Durham University Business School, Durham, U.K., 21 June 2022.  
2021 2<sup>nd</sup> Central Bankers Workshop, Durham University Business School, Durham, U.K., 29 Sep. 2021.  
2021 1<sup>st</sup> Central Bankers Workshop, Durham University Business School, Durham, U.K., 25 June 2021.

- 2019 Macro-Finance and Financial Intermediation Workshop, Durham University Business School, Durham, U.K., 3 Oct. 2019.
- 2018 Macro-Finance and Financial Intermediation Workshop, Durham University Business School, Durham, U.K., 18 Oct. 2018.

### **INVITED SEMINARS & CONFERENCE PRESENTATIONS (2013 onwards)**

- 2022 Bath School of Management, University of Bath, Bath, UK, 5 Dec (forthcoming).
- 2021 University of Southampton, Southampton, UK, 17 Nov.; Financial Engineering and Banking Society (FEBS) 10<sup>th</sup> International Conference, IAE-Lille University School of Management, France, 30 Sep.-3 Oct.; 7<sup>th</sup> International Young Finance Scholars' Conference, Peking University, China, 12-13 July; French Finance Association International Conference, Audencia Business School, France, 28 May.
- 2020 University of Portsmouth, Portsmouth, UK, 04 Nov;  
Financial Management Association International, New York, U.S., 19-23 Oct.
- 2019 Fiscal Policy Workshop, Centre of Applied Macro-Finance, University of York, U.K., 12-13 Sep;  
Endless Summer Conference in Financial Intermediation and Corporate Finance, Athens, Greece, 2-3 Sep;  
European Economic Association Annual Congress, Manchester, U.K., 26-30 Aug;  
INFINITI Conference on International Finance, Glasgow, U.K., 9-11 June.
- 2018 Annual International Conference on Macroeconomic Analysis and International Finance, Crete, Greece, 24-26 May.
- 2017 International Conference on Computational and Financial Econometrics (CFE), University College London, London, UK, 16-18 Dec.;  
Essex Finance Centre (EFiC) Conference in Banking and Finance, University of Essex, UK, 6-8 July;  
International Network for Economic Research Annual Conference, University of Bordeaux, Bordeaux, France, 7-9 June;  
University of Portsmouth, Portsmouth, UK, 24 May.
- 2016 Energy and Commodity Finance Association Meeting, ESSEC Business School, Paris, France, 23-24 June;  
International Finance and Banking Society Conference (IFABS), Universitat Autònoma de Barcelona, Barcelona, Spain, 1-2 June.
- 2015 Conference on "Individual and Institutional Investors: Saving for Old Age", Centre for Government and Regulation, School of Management, University of Bath, U.K. 22-23 June;  
International Workshop in Financial Markets and Nonlinear Dynamics (FMND), Paris, France, 4-5 June;  
Norwich Business School, University of East Anglia, Norwich, U.K., 12 Feb.
- 2014 International Conference of the Financial Engineering and Banking Society (FEBS), University of Surrey, Guildford, U.K., 21-23 June;  
INFINITI Conference, Monash University, Prato Centre, Italy, 9-10 June.
- 2013 Conference on Banking, Finance, Money and Institutions: The Post-Crisis Era, University of Surrey, Guildford, U.K., 2-3 Nov.;  
Cardiff Business School, University of Cardiff, U.K., 25 Oct.

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**AFFILIATIONS & MEMBERSHIPS**

\* Fellow of the Higher Education Academy, \* American Economic Association,

\* American Finance Association, \* European Economic Association,

\* Royal Economic Society, \* European Finance Association, \*Central Bank Research Association

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