

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

Office Contact Details:

Office 163, Mill Hill Lane
DH1 3LB, Durham, UK
Durham University Business School
Durham University
Email: nikos.e.paltalidis@durham.ac.uk
Web: *Official Page*

Personal Details:

Nationality: Hellenic
Military service: Fulfilled, Feb. 2001
Office Phone: +44 (0) 191 334 0113
Durham, UK
Email: nikos.paltalidis@gmail.com
Web: *Personal Page*

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.

OTHER APPOINTMENTS / AFFILIATIONS

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

2021 – now Theme Lead of Central Banking & Intermediation
Centre for Banking, Intermediation & Development (CBID), Durham University, U.K.

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

2021 – now External Supervisor
Adam Smith Business School, University of Glasgow, Glasgow, U.K.

2021 – now External Supervisor
Sheffield University Management School, The University of Sheffield, Sheffield, U.K.

2017 – now External Supervisor
Cardiff Business School, Cardiff University, Cardiff, U.K.

2020 – 2021 Visiting Fellow
University of Macedonia, GR.

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.

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

PUBLICATIONS

Academic Journals

- “Forward guidance and corporate lending”
Review of Finance, Forthcoming;
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);
4th 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);
3rd 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);
2nd 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);
1st 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

- “New Determinants of Sovereign Risk Premia: Identification Through Asset Price Shocks, Credit Premia, and Financial Cycle Synchronization”
with R. Benkraiem, S. Boubaker, and D.K. Nguyen
 - “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
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Dissertation Supervision:

2021 – now	University of Glasgow (External Supervisor): Postgraduate
2021 – now	The University of Sheffield (External Supervisor): Postgraduate
2017 – now	Cardiff University (External Supervisor): Postgraduate
2015 – now	Durham University: Postgraduate and Undergraduate

Ph.D. THESIS ADVISOR

2019 – now	Xuan Yin, (1 st advisor) Durham University
2018 – now	Kaisheng Luo, (1 st) Durham University
2018 – 2021	Sizhe Hong, (1 st) First Placement: Middlesex University London, 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.

ORGANISATION OF WORKSHOPS

- 2021 2nd Central Bankers Workshop, Durham University Business School, Durham, U.K., 29 Sep. 2021.
- 2021 1st 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)

- 2021 Financial Engineering and Banking Society (FEBS) 10th International Conference, IAE-Lille University School of Management, France, 30 Sep.-3 Oct.; 7th International Young Finance Scholars’ Conference, Peking University, China, 12-13 July; French Finance Association International Conference, Audencia Business School, France, 28 May; Durham University, Durham, UK, 12 Mar.
- 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,
 - * Econometric Society, * American Finance Association, * European Economic Association,
 - * Royal Economic Society, * European Finance Association, * Euro Area Business Cycle Network,
 - *International Network for Economic Research, *Central Bank Research Association
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REFERENCES (IN ALPHABETICAL ORDER)

Professor Manthos Delis

Montpellier Business School
University of Montpellier
Montpellier, France
2300 Avenue des Moulines
Email: *m.delis@montpellier-bs.com*
Tel +44 1483 686332

Professor Dennis Philip

Durham University Business School
Durham University
Mill Hill Lane
Durham, DH1 3LB, U.K.
Email: *dennis.philip@durham.ac.uk*
Tel +44 1913 345133

Professor Julian Williams

Durham University Business School
Durham University
Mill Hill Lane
Durham, DH1 3LB, U.K.
Email: *julian.williams@durham.ac.uk*
Tel +44 1913 345301

Professor Dimitrios Gounopoulos

Bath School of Management
University of Bath
Wessex House, Bath
Claverton Down Road, BA2 7AY, U.K.
Email: *d.gounopoulos@bath.ac.uk*
Tel +44 1273 678727

Professor Alex Michaelides

Imperial College Business School
Imperial College London
Ayrton Road
Kensington, SW7 2AZ, U.K.
Email: *a.michaelides@imperial.ac.uk*
Tel +44 20 7594 9177

Professor Abderrahim Taamouti

Durham University Business School
Durham University
Mill Hill Lane
Durham, DH1 3LB, U.K.
Email: *abderrahim.taamouti@durham.ac.uk*
Tel +44 1913 345423
