

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
 Residency: 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.
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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

- “Deposits and Financial Cycles”
with R. Iyer, S. Kundu
- “The Effect of Credit and Financial Cycle Synchronization in Sovereign Credit Risk”
with H. Helmi, D. Newton, and E. Platanakis
- “Banks’ Liquidity Management During the COVID-19 Pandemic”
CEPR Covid Economics Working Paper Series, Issue 80
with D. Gounopoulos, K. Luo, and A. Nicolae

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.

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

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, (1st advisor)
Durham University
2018 – now Kaisheng Luo, (1st)
Durham University
2018 – 2021 Sizhe Hong, (1st)
Placement: University of Glasgow, U.K.

Ph.D. THESIS EXAMINATION

- 2019 Yao Cheng, (internal examiner)
Durham University

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

2022	Macro-Finance Workshop, Durham University Business School, Durham, U.K., 21 June 2022.
2021	2 nd Central Bankers Workshop, Durham University Business School, Durham, U.K., 29 Sep. 2021.
2021	1 st 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	6 th Entrepreneurial Finance Association Annual Meeting, Bath School of Management, Bath, UK, 8 Sep (forthcoming).
2021	University of Southampton, Southampton, UK, 17 Nov.; Financial Engineering and Banking Society (FEBS) 10 th International Conference, IAE–Lille University School of Management, France, 30 Sep.-3 Oct.; 7 th 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.

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

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*

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*

Professor Dennis Philip

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

Professor Alex Michaelides

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

Professor Julian Williams

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

Professor Abderrahim Taamouti

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

