

NEKTARIOS ASLANIDIS

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FCEE, Avinguda Universitat 1, 43204 Reus, Spain

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EDUCATION

Ph.D., Economics University of Manchester	1998 - 2002
M.A., Economics University of Essex	1995 - 1996
B.A., Economics University of Macedonia	1991 - 1995

PROFESIONAL APPOINTMENTS

Associate Professor , University Rovira Virgili	2011-present
Assistant Professor , University Rovira Virgili	2007-2011
Lecturer , Monash University	2006-2007
Lecturer , University of Crete	2002-2005

VISITING POSITIONS

Visiting Academic , University of New South Wales	Jan 2014- Aug 2016
Visiting Academic , University of Sydney	Aug – Dec 2013
Visiting Researcher , CREATES, University of Aarhus	May 2009
Visiting Academic , University of Sydney	Jul – Dec 2005
Visiting Researcher , Bank of Estonia	Mar – Jul 2005
Visiting Academic , University of Sydney	Jul – Oct 2004
Visiting Researcher , Ente Luigi Einaudi, Bank of Italy	Jun – Sep 2003

RESEARCH INTERSTS

Empirical Macroeconomics and Finance, Quantitative Macroeconomic History.

PUBLICATIONS

- Aslanidis N., C. Christiansen and C. Savva (2016), Risk-return trade-off for European stock markets, *International Review of Financial Analysis* **46**, 84-103.
- Aslanidis N. and C. Christiansen (2014), Quantiles of the realized stock-bond correlation and links to the macroeconomy, *Journal of Empirical Finance* **28**, 321-331.
- Aslanidis N. and S. Fountas (2014), Is real GDP stationary?, Evidence from a panel unit root test with cross-sectional dependence and historical data, *Empirical Economics* **46**, 101-108.
- Aslanidis N. and I. Casas (2013), Nonparametric correlation models for portfolio allocation, *Journal of Banking and Finance* **37**, 2268–2283.
- Aslanidis N. and C. Christiansen (2012), Smooth transition patterns in the realized stockbond correlation, *Journal of Empirical Finance* **19**, 454–464.

- Aslanidis N. and C. Savva (2011), Are there still portfolio diversification benefits in Eastern Europe? Aggregate versus sectoral stock market data, *The Manchester School* **79**, 1323–1352.
- Aslanidis N. (2010), Business cycle synchronization between the CEECs and the Euroarea: Evidence from threshold seemingly unrelated regressions, *The Manchester School* **78**, 538-555.
- Aslanidis N. and A. Cipollini (2010), Leading indicator properties of US credit spreads, *Journal of Macroeconomics* **32**, 145-156.
- Aslanidis N., D.R. Osborn and M. Sensier (2010), Explaining co-movements in US and UK stock prices: the role of international information, *International Journal of Finance and Economics* **15**, pp. 366-380.
- Savva C. and Aslanidis N. (2010), Stock market integration between new EU member states and the Euro-zone, *Empirical Economics* **39**, 337-351.
- Aslanidis N. and S. Iranzo (2009), Environment and development: Is there a Kuznets curve for CO₂ emissions?, *Applied Economics* **41**, 803-810.
- Aslanidis N. and A. Xepapadeas (2008), Regime-switching and the shape of the emission-income relationship, *Economic Modelling* **25**, 731-739.
- Aslanidis N. and A. Xepapadeas (2006), Smooth transition pollution-income paths, *Ecological Economics* **57**, 182-189.
- Aslanidis N. and G. Kouretas (2005), Testing for two-regime threshold cointegration in the parallel and official markets for foreign currency in Greece, *Economic Modelling* **22**, 665-682.

WORKING PAPERS

- Nogues-Marco P., A. Herranz-Loncán and N. Aslanidis (2017), The making of a national currency. Spatial transaction costs and money market intergration in Spain (1825-1874). R&R at *Journal of Economic History*.
- Aslanidis N., C. Christiansen and A. Cipollini (2017), Predicting bond betas using macro-finance variables. CREATES Research Paper 2017-1.
https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2896665
- Aslanidis N., C. Christiansen, N. Lambertides C. Savva (2017), Idiosyncratic volatility puzzle: Influence of macro-finance factors. R&R at *Review of Quantitative Finance and Accounting*. https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2528905
- Aslanidis N. and L. Hartigan (2016), Is the assumption of linearity in factor models too strong in practice? UNSW Business School Research Paper No. 2016-03.
https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2752783
- Aslanidis N. and O. Martinez (2016), Modeling cross correlation across major financial markets: a threshold approach.
https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2729768
- Aslanidis N. and S. Demiralp (2013) How did the financial crisis affect the real interest rate dynamics in Europe? Working Paper No.12, Universitat Rovira i Virgili, Department of Economics.

WORK IN PROGRESS

- Monetary Geography and Sovereignty: the establishment of the Central Bank in Spain (with Pilar Nogues-Marco and Alfonso Herranz-Loncán).
- Asymmetry in inflation rates under inflation targeting (with Glenn Otto and Demetris Koursaros).
- Flight-to-Safety in European markets (with Charlotte Christiansen).
- The Environmental Kuznets Kurve revisited (with Juan Antonio Duro, Nektarios Michail and Christos Savva).

AWARDS, GRANTS, SCHOLARSHIPS

- AGAUR Scholarship, September 1, 2010- December 31, 2010. Catalan Government, Spain
- Ministry of Science and Innovation grant 'Environmental quality, growth and technical change: Cross-country empirical evidence and some lessons for environmental policy' (with Susana Iranzo), January 1, 2010 – December 31, 2013. EUR 13,500. Ministry of Science and Innovation, Spain

TEACHING EXPERIENCE

- *Athens University of Economics and Business*, Dec 2016
Portfolio Management (MBA), International Finance (MBA)
- *University of New South Wales*, 2014-2016
Introductory Econometrics (Second year), Econometric Methods (Third year), International Macroeconomics (Third year)
- *University of Sydney*, 2014
Time Series Econometrics (Honors), Quantitative Methods for Accounting (Master)
- *Universitat Rovira i Virgili*, 2007-2012
Econometrics (Third year), Advanced Econometrics (Master), Empirical Finance (Master).
- *Copenhagen Business School*, Summer School, 2011, 2012
International Monetary Economics (Masters), Topics in Finance (Masters)
- *Universitat de Barcelona*, 2010
Macro-econometrics (Masters)
- *Monash University*, 2006-2007
Economics of Money and Banking (Third year), Macroeconomics (Second year)
- *University of Sydney*, 2004-2005
International Money and Finance (Masters), Principles of Macroeconomics (First year)
- *University of Crete*, 2002-2004
Econometrics (Masters), Macro-econometrics (Fourth year), Macroeconomics (Second year)

SELECTED CONFERENCE PRESENTATIONS

- International Conference on Macroeconomic Analysis and International Finance, University of Crete, 2017.
- Panel Data Conference, 2016.
- International Association for Applied Econometrics Annual Conference, 2015.
- International Workshop on Computational and Financial Econometrics, 2011, 2008.
- Humboldt-Copenhagen Conference in Financial Econometrics, Copenhagen, 2011.
- Australian Conference of Economists (ACE), 2010, 2004.
- (EC)2-Conference – Real Time Econometrics, 2009.
- European Meeting of the Econometric Society, 2009, 2008.
- Conference on Growth and Business Cycles in Theory and Practice, University of Manchester, 2009, 2007.
- CREI-CEPR Conference on Finance, Growth and the Structure of the Economy, University Pompeu Fabra, 2008.
- New Zealand Econometrics Study Group Meeting, 2006.
- Australasian Meeting of the Econometric Society, 2006.
- Spanish Economic Association Conference, 2006, 2004.
- Royal Economic Society Conference, 2006, 2002.

SELECTED INVITED SEMINAR PRESENTATIONS

Central Bank of Cyprus (2017), Cyprus University of Technology (2017), Universitat de Barcelona (2017), Athens University of Economics and Business (2016), Macquarie University (2016, 2014, 2010), University of Queensland (2015), University of Melbourne (2015, 2006), Monash University (2014, 2010), University of Sydney (2013, 2010, 2004), Universidad Autónoma de Madrid (2012), Universitat Pompeu Fabra (2012), University of Technology, Sydney (2010), University of New South Wales (2014, 2010, 2004), Waseda University-Tokyo (2010), La Trobe University (2014, 2010, 2004), University of Macedonia (2010, 2005), Koç University (2010), RMIT (2007), University of Manchester (2007), Fondazione Eni Enrico Mattei, Milan (2007), University of Alicante (2007), Reserve Bank of New Zealand (2006), Bank of Estonia (2005), Stockholm School of Economics (2005).

ACADEMIC REFEREEING

Journal of the American Statistical Association, Economic Modelling, Empirical Economics, Environmental and Resource Economics, European Journal of Finance, Journal of Banking and Finance, Journal of Empirical Finance, Journal of Financial Econometrics, Journal of Money, Credit, and Banking, Oxford Economic Papers, Scottish Journal of Political Economy.

PERSONAL DATA

Date & Place of Birth: February 8, 1972, Backnang (Baden-Württemberg), Germany.

Nationality: Greek.

Australian permanent resident.

Languages: English (fluent), Spanish (fluent), Italian (fluent), Catalan (basic), German (basic), Greek (mother tongue).