

**CURRICULUM VITAE**  
**Prof. FOTIOS M. SIOKIS**

<b>NAME:</b>	Fotios M.Siokis	June 2014
<b>CITIZENSHIP</b>	U.S. and Greek	
<b>ADDRESS: in Greece</b>	Aristeidou 12, Kalamaria Thessaloniki, 55133, Greece Tel.: (2310) 891459 (office) Email:fsiokis@uom.gr	

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**EDUCATION**

- 1990-1995     **Ph.D. in Economics**, Graduate Center of the City University of New York. Dissertation title: "An Empirical Investigation on the effects of the monetary shock on the exchange rate".  
Committee: Supervisor: Salih Neftci, Members: Thom Thurston, Michael Grossman
- 1995           **M.Phil. in Economics**, Graduate Center of the City University of New York
- 1995           **Mini-MBA** in Finance, AT&T School of Business and Wharton School, University of Pennsylvania
- 1989-1990     **M.A. in Economics**, City College of the City University of New York,  
Specialization: Economic Development and International Economics
- 1983-1987     **B.A. in Economics**, Saint Francis College, Brooklyn, New York, Minor  
in Mathematics

## ACADEMIC EXPERIENCE

- Jan. 2011- **Associate Professor** in Macroeconomics. Department of Balkan, Slavic and Oriental Studies, University of Macedonia, Thessaloniki, Greece
- Oct 2010 **Associate Professor** (for 2010-2011, 2012-2013) Area of Money and Capital Markets, Department of Business Administration and Organization, Hellenic Open University, Greece
- Oct- 2013- **Associate Professor**, Area of Banking Environment. Master's Program in Banking, Hellenic Open University, Greece
- 2005-2011 **Assistant Professor** in Macroeconomics, Department of Balkan, Slavic and Oriental Studies, University of Macedonia, Thessaloniki Greece

**Other Academic Positions held:** Queens College, City College, (CUNY, New York), University of Patras (Greece), University of Macedonia

## MANAGERIAL-PROFESSIONAL EXPERIENCE

- 2012- **Member** of the Governing Council of the University of Macedonia
- 2010-2013 **Vice-President** of the Board, of University of Macedonia's Corporation for managing its property and funds
- 2005-2008 **Managing Director, EMEA**, Thought Ware Worldwide, LLC (Boston based Co): Responsible for client service in Europe, the Middle East and Africa, for research worldwide and the conduct of the Return on Investment studies (ROI) around the globe. Collaborated with leading solution providers and their customers such as Hewlett Packard, SWIFT, Adobe, IBM, etc.
- 1998- 2005 **Senior Economist-Manager:** Economic Research Division, Alpha Bank, Stadiou 40, Athens: Weekly and bimonthly reports on the state of Greek Economy, (in Greek and English), Business Plan preparation, Briefing Foreign Institutional Investors, Rating Agencies, Lectures on Banking and International banking issues 1998-2002
- Co-founder** of A.T.S., S.A., (Advanced Telematic Services), Athens Greece.  
Provided Voice over IP (VoIP) and other telecommunication services
- 1995-1998 **Senior Economist-Manager.** Market Analysis and Forecasting Division

(MA&F), Business Communication Services, AT&T, New Jersey, USA:  
Market analysis, Business Plan development and Strategic planning,  
Market share analysis. Collaboration with companies, such as Ogilvy &  
Mathers, Monitor Company and Summit Co. Cooperation with BELL  
LABS

1992-1995 **Supervisor.** Market Analysis and Forecasting Division (MA&F),  
Business Communication Services, AT&T, New Jersey, USA. Demand  
analysis. Development of statistical and econometric models.

## ACADEMIC PUBLICATION

“European Economies in Crisis: A Multifractal analysis of disruptive economic events and the effects of financial assistance”, *Physica A, Statistical Mechanics and its Applications*, Vol. 395, pp 283-292 , Feb. 2014, (sole-author)

“Is there long-term memory in European stock markets”? *International Journal of Economic Research*, (co-authors, C. Christodoulou, S. Zikos) (accepted for publication)

“Multifractal Analysis of Stock Exchange Crashes”, *Physica A, Statistical Mechanics and its Applications*, Vol, 392, 5, pp. 1164-1171, Mar. 2013, (sole -author)

“Stock Market Dynamics: Before and After Stock Market Crashes”, *Physica A, Statistical Mechanics and its Applications* Vol. 391, 4, pp.1315-1322, Feb. 2012, (sole-author)

“The dynamics of a complex system: The exchange rate crisis in Southeast Asia”, *Economics Letters*, Vol. 114, 1, pp. 98-101, Jan. 2012, (sole-author)

“Into the Bank Lending Channel of SEE: Greek Banks’ Buffering Effects”, *World Academy of Science, Engineering and Technology*, Issue 59, pp. 2271-2279, Nov. 2011, (co-authors Fotopoulos and Papapanagos)

"The Determinants of the Foreign Banks’ Expansion in South Eastern Europe; Do Greek Banks still Follow Their Customers Abroad or not?" Proceeding of ICEBM 2010, December 2010. IEEE: CFP1007M-PRT, ISBN: 978-1-4244-9201-5, (co-authors Fotopoulos and Papapanagos)

"Parties, Elections and Stock Market Volatility: Evidence from a Small Open Economy", *Economics & Politics*, Vol. 19, No 1, pp. 123-134, Feb.2007, (co-author P. Kapopoulos)

"Long Range Dependence in Stock Market Returns", *Applied Financial Economics*, Volume 16, Number 18, pp. 1331-1338(8), Dec. 2006, (co-author C. Christodoulou)

"Policy Transmission and the Consumption-Wealth Channel", *Applied Financial Economics Letters*, Vol. 3, No 6, pp. 349-353, Nov. 2005 (sole-author)

"Stock Market Crashes and Dynamics of Aftershocks", *Economics Letters*, Vol. 89, No 1, pp. 48-54, Oct. 2005, (co-author P. Kapopoulos)

"Stock and real estate prices in Greece: wealth versus credit-rise effect ", *Applied Economics Letters*, Vol. 12, No 2, pp. 125-128, Feb. 2005, (co-author P. Kapopoulos)

"Market Structure, Efficiency and Rising Consolidation of the Banking Industry in the Euro Area", *Bulletin of Economic Research*, Vol. 57 (1), pp.67-91, Jan. 2005, (co-author P. Kapopoulos)

"Long memory and persistence in dollar-based real exchange rate", *International Journal of Theoretical and Applied Finance*, Vol. 7, No 1, pp.31-45, 2004, (co-author C. Christodoulou)

"Market share determination in marketing service industries-a demand side approach", *Economics of Innovation and New Technology*, Vol. 12, No 5, pp. 413-423, 2003, (co-author H. Liu),

"Identification problems on minimum wage/job creation relationship ", *Briefing Notes in Economics*, No. 57, June/July 2003,(co-authors P. Kapopoulos, P. Papadimitriou)

"Electoral Management, Political Risk and Exchange Rate Dynamics: The Greek Experience", *Applied Financial Economics*, Vol. 13, No 4, pp.279-285, 2003,(co-author P. Kapopoulos)

"Distribution of price changes and alternative measures of underlying inflation", *SPOUDAI Quarterly Review*, Vol. 52. No 4, pp. 3-17, 2002, (sole-author)

"Does the exchange rate depend upon relative monetary policies?" *International Economics*, Vol. LV, No 1, pp.55-68, 2002, (sole-author)

"Market Structure, Concentration and Efficiency of the Banking System: An Econometric Investigation", *Bulletin of Hellenic Bank Association*, N. 28, A' 2002, 68-78(co-author P. Kapopoulos)

"Minimum Wages and Employment Dynamics in Greek Manufacturing: A times series analysis", *Applied Economics Quarterly, Konjunkturpolitik*, 46, 4, pp. 357-373, 2000, (co-authors P. Kapopoulos and P. Papadimitriou),

"The Conduct of Monetary Policy and Inflation Targeting: The Case of Greece", *Southwestern Economic Review and Proceedings- Selected Papers*. San Antonio Texas, Vol 28. 1. p.p. 93- 106, 2000, (sole-author)

"An Empirical Investigation on the effects of the monetary shock on the exchange rate", *SPOUDAI, Quarterly Review*, Vol. 50. No 3-4, pp 73-105, 2000, (co-author S. Neftci),

"The Adjustment Prospects of a fiscal weak economy: From Maastricht criteria to Stability Pact Requirements-A Note". *Edited, Ministry of Culture, June 1998*. (International Conference in Macroeconomics, May 1998, University of Crete)

### **Other Publications (in Greek)**

*Economic Bulletin of ALPHA BANK (Indicative)*

#### **Editors**

Prof. Provopoulos, Dr. Massourakis,

“The impact of technology on the competitiveness of Banks vs. Non-Banks” Issue 66

“Assets Inflation, Financial Liberalization and Economic Policy”, Issue 67

“Monetary Policy and Inflation targeting”, Issue 68

“The Italian Banks and the path towards the single market”, Issue 72

“China and the World Economy: Fierce Competition or an opportunity for growth?”, Issue 89

“Market Concentration and Efficiency: The case of Greek Banks”, Issue 93

### **FIELDS OF INTEREST**

Industrial Organization in Banking, Monetary Policy, EconoPhysics, International Banking and Finance, Financial Crises and Catastrophic Events, Capital and Money Markets

### **TEACHING EXPERIENCE**

#### **Undergraduate Courses**

Principles of Economics

Macroeconomics

Intermediate Macroeconomics

International Capital and Money Markets

International Finance

Banking and Finance

Managerial Economics

Principles of Finance

Financial Management

#### **Graduate Courses**

International finance

Banking and Finance in Eastern and S.E. Europe

Special Topics in Macroeconomics Policy and Analysis

Financial Market in Eastern and Southeastern Europe

#### **Peer Reviewer (journals)**

Acta Politica

Applied Economics

Applied Financial Economics

Economics of Innovation and New Technology

Economics and Politics (numerous times)

Journal of Asian Economics

Physica A. (numerous times)

Journal of Stock & Forex Trading

**Citations in Journals (indicative)**

Applied Economics, Applied Financial Economics, Applied Financial Economic Letters, Asian Academy of Management, Bank of Greece working papers, Canadian Journal of Development Studies, China Economic Review, Computational Economics, Computers and Chemical Engineering, Economic Modeling, Economic Notes, Economics Letters, Economics & Politics, Empirical Economics, European Central Bank Working Papers, European Journal of Scientific Research, Journal of Accounting and Finance, Journal of Banking Regulation, Journal of Economic Surveys, Journal of Economics and Business, Journal of Finance and Economics, Journal of Financial Services, Journal of Money, Credit and Banking, Journal of Money, Journal of Physics, Journal of Politics, Journal of Wealth Management, International Finance, International Journal of Business, International Journal of Strategic Property Management, International Research Journal of Finance and Economics, Issues and Studies, Investment and Banking, LABOUR, Pacific Rim Property Research Journal, Physica A, Review of Quantitative Finance and Accounting, The Journal of Real Estate Finance and Economics, Electoral Studies.

**ACADEMIC REFERENCES UPON REQUEST**