

Eleftherios Spyromitros
Associate Professor, Department of Economics
Democritus University of Thrace

EDUCATION

- Ph.D. degree 2007, Faculty of Economics and Management, University of Strasbourg, France.
- Master's degree 2002, Faculty of Economics and Management, University of Strasbourg, France.
- Bachelor's degree in Economics 2001, Faculty of Economics and Management, University of Strasbourg, France.

ACADEMIC POSITIONS

- 2020- , Associate Professor, Department of Economics, Democritus University of Thrace, Greece.
- 2015-2020, Assistant Professor, Department of Economics, Democritus University of Thrace, Greece.
- 2011-2015, Lecturer, Department of Economics, Democritus University of Thrace, Greece.
- 2008-present, Research Fellow, BETA, University of Strasbourg, France.

TEACHING EXPERIENCE

Undergraduate Courses

- International Economics II, March 2011 – present, Democritus University of Thrace, Dep.of Economics
- Public Economics, October 2011 – September 2014, Democritus University of Thrace, Dep.of Economics
- Financial Analysis, October 2011 – present, Democritus University of Thrace, Dep.of Economics
- Economics of Growth, March 2010 – June 2013, Democritus University of Thrace, Dep.of Economics
- Labour Economics, March 2010 – September 2014, Democritus University of Thrace, Dep.of Economics
- Regional Economics, March 2011 – September 2014, Democritus University of Thrace, Dep.of Economics
- Monetary Policy, October 2013 – present, Democritus University of Thrace, Dep.of Economics
- Banking and Finance, February 2014 – present, Democritus University of Thrace, Dep.of Economics
- Economic Analysis and Policy, October 2018 – present, Hellenic Open University

Graduate Courses

- International Trade, March 2013 – present, Dep. of Economics, Democritus University of Thrace
- Banking, October 2017 – September 2018, Hellenic Open University
- Special Topics in Monetary Policy, October 2019 – present, Democritus University of Thrace

SELECTED CONFERENCES (last 2 years)

- April 2019: «How Central Bank Characteristics Affect the Volatility of Stock Market Returns in the 20 Most Developed Stock Exchanges?», 5th International Conference in Applied Theory, Macro and Empirical Finance (AMEF), Thessaloniki, Greece.
- March 2019: «Credit expansion and macroprudential policies», 87th International Atlantic Economic Conference (IAES), Athens, Greece.
- July 2018: «The Impact of Central Bank Transparency on Inflation Persistence», the Eighth International Conference on Economics (EconWorld2018@Amsterdam), Amsterdam, Netherlands.

LIST OF PUBLICATIONS

Peer-Reviewed Publications in Scientific Journals

- “The Malmquist Productivity measure for UK-listed firms in the aftermath of the global financial crisis”, with Christopoulos, A., Dokas, I. and S. Katsimardou. *Operational Research - An international Journal* <https://doi.org/10.1007/s12351-020-00595-1>.
- “The effect of Central Bank Transparency on Inflation Persistence”, with George Oikonomou and Stephanos Papadamou, *Economics and Business Letters*, forthcoming.
- “Assessing Banking Sectors’ Efficiency of Financially Troubled Eurozone Countries”, with Christopoulos, A., Dokas, I. and S. Katsimardou. *Research in International Business and Finance*, 52, 2020.
- “The effect of corruption on stock market volatility”, *Journal of Applied Finance & Banking*, 10(2), 117-123, 2020.
- “Progressive taxation and human capital as determinants of inflation persistence”, with G. Geronikolaou and P. Tsintzos, *Economic Modelling*, 88, 82-97, 2020.
- “Optimism-Pessimism Effects on Money Demand: Theory and Evidence”, with C. Karpētis, S. Papadamou and E. Varelas, *Review of Behavioral Finance*, 11(1), 23-35, 2019.
- “Credit Expansion in a Monetary Policy Game: Implications of the Valuation Haircut Framework”, with Panagiotis Tsintzos, *Finance Research Letters*, 28, 125-129, 2019.

- “Asymmetric price responses to stock addition to and deletion from the Athens Stock Exchange Index”, with G. Papachristou and S. Papadamou, *Managerial Finance*, 44(4), 406-423, 2018.
- “Quantitative easing effects on commercial bank liability and government yields in UK: A threshold cointegration approach”, with S. Papadamou and N. Kyriazis, *International Economics and Economic Policy*, 15(2), 353-371, 2018.
- “Trends in Central Bank Transparency”, with G. Oikonomou, *Theoretical Economics Letters*, 7(7), 2089-2103, 2017.
- “Public Investment, Inflation persistence and Central Bank Independence”, with Stephanos Papadamou and Panagiotis Tsintzos, *Journal of Economic Studies*, 44(6), 976-986, 2017.
- “Does central bank independence affect stock market volatility?”, with Stephanos Papadamou and Moïse Sidiropoulos, *Research in International Business and Finance*, 42, 855-864, 2017.
- “Is There a Role for Central Bank Independence on Public Debt Dynamics? ”, with Stephanos Papadamou and Moïse Sidiropoulos, *Journal of Applied Finance & Banking*, 7(1), 103-117, 2017.
- “Interest rate dynamic effect on stock returns and Central Bank Transparency: Evidence from Emerging markets”, with S. Papadamou and M. Sidiropoulos, *Research in International Business and Finance*, 39B, 951-962, 2017.
- “Central Bank Transparency and Exchange Rate Volatility Effects on Inflation-Output Volatility”, with Stephanos Papadamou and Moïse Sidiropoulos, *Economics and Business Letters*, 5(4), 125-133, 2016.
- “Central Bank Transparency and the Interest Rate Channel: Evidence from Emerging Economies”, with Stephanos Papadamou and Moïse Sidiropoulos, *Economic Modelling*, 48, 167-174, 2015.
- “Fiscal policy, institutional quality and central bank transparency”, with Meixing Dai and Moïse Sidiropoulos. *The Manchester School*, 83(5), 523-545, 2015.
- “Does monetary policy transparency affect stock market volatility?”, with Stephanos Papadamou and Moïse Sidiropoulos, *Journal of International Financial Markets, Institutions and Money*, 31, 362-377, 2014.
- “Central bank credibility aspects and macroeconomic performance”, with Stephanos Papadamou and Moïse Sidiropoulos, *Eastern European Economies*, vol. 52(4), 5–31, 2014.
- “Robust Monetary Policy under Model Uncertainty and Inflation Persistence”, with Li Qin and Moïse Sidiropoulos, *Economic Modelling*, vol. 30, 721-728, 2013.
- “A Note on Monetary Policy, Asset Prices and Model Uncertainty”, with Meixing Dai, *Macroeconomic Dynamics*, vol. 16(05), 777-790, 2012.
- “Inflation Contract, Central Bank Transparency and Model Uncertainty”, with Meixing Dai, *Economic Modelling*, vol. 29(6), 2371-2381, 2012.
- “Do Monetary Policy Transparency, Independence and Credibility Enhance Macro-financial Stability?”, with Sukriye Tuysuz, *International Journal of Economics and Finance*, vol. 4(4), 44-54, 2012.
- “Accountability and Transparency about Central Bank Preferences for Model Robustness”, with Meixing Dai, *Scottish Journal of Political Economy*, vol. 57(2), pp. 212-237, 2010.
- “Robust Monetary Policy with Uncertain Central Bank Preferences”, with Li Qin and Moïse Sidiropoulos, *Bulletin of Economic Research*, vol. 62(2), 197-208, 2010.
- “Monetary Accommodation and Unemployment: Why Central Bank Transparency Matters”, with Blandine Zimmer, *Economics Letters*, vol. 102(2), 119-121, 2009.
- “Monetary policy Transparency and the Dynamics of Financial Markets”, with Meixing Dai and Moïse Sidiropoulos, *Economie Appliquée*, Vol. 60 (4), 141-162, 2007.
- “Central Bank Transparency about Model Uncertainty and Wage Setters”, with Li Qin, *Economics Bulletin*, vol. 5(18), 1-5, 2006.

Peer-Reviewed Publications in Scientific Books

- “What Drives Greek Exports Performance? A Macro Level Analysis”, (with George Geronikolaou and Panagiotis Tsintzos), in Petrakis P.E. (ed.), “A New Growth Model for the Greek Economy: Requirements for Long-Term Sustainability”, Chapter 20, Palgrave McMillan, 2016.
- “The Twin Deficit as an early warning sign in avoiding crises: The case of Greece”, (with Stephanos Papadamou), *Handbook of Research on Financial and Banking Crisis Prediction through Early Warning Systems*, Chapter 15, 310-331, IGI Group, 2015.

RESEARCH PROGRAMS

2012-2015 “Study and Forecasting of Economic Data using Machine Learning Methods”, “Thalis” research project financed by the European Union. Member of the Research Team.

2014-2015 “Risk Assessment and Stress Testing on European Banks”, “Thalis” research project financed by the European Union. Member of the Research Team.

2017-2019 “Action Plan for Social Entrepreneurship”, INTERREG Greece-Bulgaria. Research Team Member.

Number of Citations: 245 (based on Google scholar)

Editor: 2014- present: Editor in chief: Bulletin of Applied Economics

Referee/Reviewer: International Review of Financial Analysis, Economic Modelling, International Journal of Finance and Economics, Economics Bulletin, Journal of Economic Studies, Brussels Economic Review, Bulletin of Economic Research, Journal of Economic Asymmetries, Journal of Risk and Control, Review of Economic Analysis, Cogent Business & Management, Cogent Economics and Finance, Emerging Markets Finance and Trade.