
	<p>Stavros Stavroyiannis, B.A., M.A., Ph.D. Applied Mathematics and Computation Professor of Applied Informatics Department of Accounting and Finance School of Management University of Peloponnese Curriculum Vitae (March - 2020)</p>	
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<i>PERSONAL DETAILS</i>	<i>ACADEMIC ORGANIZATIONS</i>
<i>DEGREES</i>	<i>EMPLOYMENT HISTORY</i>
<i>RESEARCH INTERESTS</i>	<i>TEACHING EXPERIENCE</i>
<i>SCIENTIFIC INSTRUMENTS</i>	<i>ACADEMIC SERVICE & ADMINISTRATION</i>
<i>PROGRAMMING LANGUAGES-SOFTWARE</i>	<i>RESEARCH EXPERIENCE & PROJECTS</i>
<i>FOREIGN LANGUAGES</i>	<i>RESEARCH PAPERS</i>
<i>SOCIAL ACTIVITIES</i>	<i>CITATIONS</i>

PERSONAL DETAILS

- Name/Surname: Stavros J.K. Stavroyiannis
- Date & Place of Birth: 10/02/1964 – Kalamata Greece
- Work address: Department of Accounting & Finance, School of Management, University of Peloponnese, GR-241 00, Antikalamos Greece
- Telephone: +302721045303, Fax:+302721045151
- e-mail: computmath@gmail.com



DEGREES

- Ph.D. in the area of Giant MagnetoResistance (GMR) heads engineering, nanotechnology, and modeling, for hard disks reading heads, “Study of the influence of the microstructure in Giant Magnetoresistance in Co/Cu and Co/Au multilayers”. National Technical University of Athens (NTUA) – General department (School of Applied Mathematical and Physical Science) – Division of Physics, Greece (1999).
<http://hdl.handle.net/10442/hedi/11122>, DOI 10.12681/eadd/11122
- M.A. in Physics, Department of Physics, City College, City University of New York (1992) with emphasis in theoretical physics.
- B.A. in Physics, Department of Physics, University of Patras, Greece (1987).
Diploma thesis via a NATO project in the subject area stochastic processes in quantum mechanics, “Construction and behavior of the stochastic vector field b_+ in the Schrodinger equation of the quantum harmonic oscillator with a nonlinear Duffing potential”.



RESEARCH INTERESTS

- Applied Mathematics and Computation in Physical sciences, Social sciences and Finance.
- Computational mathematics and nonlinear algorithms.
- Chaotic systems, fractals & multifractals dimensions in Physical Sciences and Finance.
- Financial econometrics, mathematical finance, quantitative finance, financial engineering.
- Portfolio theory and market risk management.



SCIENTIFIC INSTRUMENTS

- Magnetron sputtering EDWARDS E360A ATOM-TECH 320 – SE Direct Current, Radio Frequency.
- Magnetron sputtering Cooke U.S.A. Direct Current, Radio Frequency.
- X-Rays XRD, SIEMENS D500.
- Superconducting Quantum Interference Device (SQUID) QUANTUM DESIGN MPMSR2.
- Vibrating Sample Magnetometer - VSM, homogeneous magnetic field ~2 Tesla/ Temperatures 4.5 έως 300 K.
- Atomic Force Microscopy MMAFM-2/383 NANOSCOPE III SPM, DIGITAL INSTRUMENTS.
- Scanning Electron Microscopy (Philips 515 SEM, EDX & EBIC).
- Stylus Method Profilometry DEKTAK IIA.



PROGRAMMING LANGUAGES - SOFTWARE

- Fortran77 – 90, Turbo Pascal, C++, Delphi, Visual Basic, HTML.
- Mathematical/ Statistical/ Econometric software: Mathematica, SPSS, MathCad, MatLab, Statistica, Minitab, Maple, OxMetrics, Stata, Eviews, Gauss, Rats, R, Octave, Gretl.
- Musical software and sound processing: Cakewalk, Finale, Steinberg Cubasis AV.
- Certified Examiner ECDL 0034.



FOREIGN LANGUAGES

- English: Lower Cambridge- grade A.



SOCIAL ACTIVITIES

- Member of the AHEPANS, Chapter of Brooklyn, New York.
- Member of the American Chess Federation/ Manhattan Chess Club.
- First Trophy in darts with Brooklyn Boardbusters in Brooklyn Regional Tournament (1992).
- Member of the Hellenic Photography Society, Kalamata Chapter.
- Member of the Hellenic Chess Federation, “NESTOR” Chess-Club with ELO rating.
- Member of the ARTEMME shooting club/ Shooting Federation of Greece.



ACADEMIC ORGANIZATIONS

- American Physical Society.
- Hellenic Physical Society.
- Business & Economics Society International.



EMPLOYMENT HISTORY

- **May 2019 – today**
Professor of Applied Informatics – Department of Accounting and Finance, School of Management, University of the Peloponnese (Renamed by the Ministry of Education, Research and Religious Affairs), (Government gazette, Β Α.Φ.1908/Αρίθμ. 2866/28-05-2019).
- **June 2013 – May 2019** (Institute and Department renamed by the Greek Ministry of Education and Religious Affairs)
Professor of Applied Informatics – Department of Accounting & Finance (Renamed by the Ministry of Education, Research and Religious Affairs), School of Management & Economics, Technological Educational Institute of Peloponnese ((Renamed by the Ministry of Education, Research and Religious Affairs), Greece.
- **October 2009 – June 2013**
Professor of Applied Informatics – Department of Finance & Auditing, School of Management & Economics, Technological Educational Institute of Kalamata, Greece (Government gazette, Τεύχος Γ Α.Φ. 839/19-10-2009).
- **September 2007- August 2009**
Visiting Researcher – Department of Computer Science & Technology, Faculty of Science & Technology, University of Peloponnese, Greece.
Collaboration with of professor T.E. Simos – Highly Cited Researcher in Mathematics, Active Member of the European Academy of Sciences and Arts, Corresponding Member of European Academy of Arts, Sciences and Humanities, Fellow of the Royal Society of Chemistry (FRSC).
- **2006-2007**
Invited Teaching/Researcher in Quantitative methods, for the Master-degree program in Historical Demography, Department of History, Ionian University.
- **2004-2009**
Associate Professor of Applied Informatics – Department of Finance & Auditing, School of Management & Economics, Technological Educational Institute of Kalamata, Greece (Government gazette, Τεύχος Νομικών Προσώπων Δημοσίου Δικαίου Α.Φ.300/02-12-2003).
- **1999-2003**
Adjunct Assistant Professor – Technological Educational Institute of Kalamata, Greece.
- **1995-1999**
Researcher – Institute of Materials Science, National Centre for Scientific Research “DEMOKRITOS” (collaboration with Director Dr. D. Niarchos).
- **1993-1994**
Military service – Air Forces (Mandatory).
- **1990-1992**
Adjunct Lecturer, Department of Physics, Faculty of C.C.N.Y, City University of New York. / Researcher, Research Foundation of CUNY.



TEACHING EXPERIENCE (academic semesters)

MASTER PROGRAMMES

1. TECHNOLOGICAL EDUCATIONAL INSTITUTE OF PELOPONNESE (2016-2019) – Department of Accounting & Finance

- Portfolio Theory, Master of Science degree programme in Accounting and Finance (Spring 2019)
- Financial Econometrics, Master of Science degree programme in Accounting and Finance (Fall 2018)
- Financial Econometrics, Master degree programme in Finance – 3 Semesters (Spring 2016, Spring 2017, Spring 2018)
- Portfolio Theory and Financial Risk Management, Master of Science degree programme in Finance – 3 Semesters (Fall 2016, Fall 2017, Fall 2018)

All the above courses were developed from the beginning by the instructor and in cases needed specialized software was used.

- Supervision of 13 diploma thesis in Master level, Spring semester 2016–2017 (5), Spring semester 2017–2018 (6), Spring semester 2018–2019 (2), in subject areas regarding Financial econometrics, Portfolio management, Econophysics, Fractal and multifractal dimensions in Finance.

2. IONIAN UNIVERSITY (2006-2007) – Department of History

- Quantitative methods, Master degree programme in Historical Demography – 2 semesters (September 2006 – August 2007)

UNDERGRADUATE PROGRAMMES

1. TECHNOLOGICAL EDUCATIONAL INSTITUTE OF PELOPONNESE (1999-) - Department of Accounting and Finance

- Financial Econometrics – 6 semesters (Spring 2014 – Spring 2018 – Fall 2019)
- Introduction to Econometrics – 3 semester (Fall 2016 – Fall 2017)
- Portfolio Theory & Financial Risk Management – 12 semesters (Fall 2009 – Fall 2018). The course is bilingual offered in English for the ERASMUS program.
- Quantitative methods in Financial Organizations – 15 semesters (Spring 2002 - Spring 2007, Fall 2009 - Spring 2011).
- Business Statistics (Descriptive, Inferential) – 10 semesters (Fall 2002– Spring 2007).
- Informatics II (Spreadsheets – Databases) – 4 semesters (Fall 2002– Spring 2004).
- Informatics I (Operational systems – programming) – 2 semesters (Fall 2003– Spring 2004).
- Case Studies in Business Statistics – 1 semester (Spring 2002).

2. TECHNOLOGICAL EDUCATIONAL INSTITUTE OF PELOPONNESE (1999-) - Department of Health & Welfare Units Administration

- Quantitative methods in Management – 6 semesters (Fall 2001–Spring 2003)

- Computer Programming II – 5 semesters (Fall 1999–Spring 2000, Spring 2001–Spring 2002)
- 3. TECHNOLOGICAL EDUCATIONAL INSTITUTE OF PELOPONNESE (1999-) - Department of Local Government**
- Business Statistics II (Inferential) – 6 semesters (Fall 1999 – Spring 2002)
 - Quantitative methods in Management – 4 semesters (Fall 2001 – Spring 2003)
 - Laboratory in Management Information Systems – 4 semesters (Fall 1999 – Spring 2001)
 - Laboratory in Business Statistics II – 3 semesters (Fall 1999 – Fall 2001)
 - Laboratory in Financial Mathematics – 1 semester (Fall 2000 – Fall 2001)
- 4. TECHNOLOGICAL EDUCATIONAL INSTITUTE OF KALAMATA (1999-) Department of Organic Greenhouse Corps and Floriculture**
- Physics – 2 semesters (Fall 1999- Spring 2000)
- 5. CITY COLLEGE OF NEW YORK / CUNY (1991-1992) - Department of Physics**
- Physics Laboratory – 2 semesters (Fall 1991, Spring 1991)
 - Introduction to modern Physics / Quantum Mechanics I – 1 semester (Fall 1992)

COURSE DEVELOPMENT

I have developed all the courses I taught/teach since 1999 and onwards. I continuously assist my Department in new course development and implementation.



ACADEMIC ADMINISTRATION & SERVICE

- Member of the interim Dean's Office of the School of Management (June 2019 –).
- Member of the Disciplinary Committee of the Technological Institute of Peloponnese (September 2018 –)
- Member of the Quality Assurance Unit for the Department of Accounting and Finance, February 2018 –)
- Deputy Dean of the Department of Computer Engineering, School of Applied Technologies, Technological Educational Institute of Peloponnese (December 2017 –).
- Deputy Chair of the Department of Computer Engineering, School of Applied Technologies, Technological Educational Institute of Peloponnese (December 2017 –).
- Deputy Director of the Master Degree Programme in Accounting, Department of Accounting and Finance, School of Management and Economics (December 2017 –).
- Member of the Board of the Department of Speech Therapy, School of Health & Welfare Professions (September 2016 – November 2017)
- Departmental Coordinator for ERASMUS program (September 2016 – August 2018).
- Deputy Director of the Master Degree Programme in Finance, Department of Accounting and Finance, School of Management and Economics (January 2016 – August 2017).
- Deputy Chair of the Department of Finance & Auditing (November 2015 – August 2017).
- Director of the Auditing Section of the Department of Finance & Auditing (November 2015 – August 2016).
- Dean of the School of Management & Economics (September 2011– October 2015).
- Departmental Coordinator for ERASMUS program (September 2010 – August 2014).
- Deputy Chair of the Department of Finance & Auditing (September 2009 – August 2011).
- Director of the Auditing Section of the Department of Finance & Auditing (September 2009 – August 2011).
- Deputy Chair of the Department of Technology of Informatics and Telecommunications, Technological Educational Institute of Kalamata (September 2007 – October 2007).
- Deputy Dean of the School of Management & Economics, Technological Educational Institute of Kalamata (September 2004 – August 2005).
- Chair of the Department of Finance & Auditing, Technological Educational Institute of Kalamata (September 2004 – August 2007).
- Quaternary Committee for the new Department of Informatics and Telecommunications of the Technological Institute of Kalamata (2004).
- Quaternary Committee for the new schools and departments in Messinia of the new University of Peloponnese (2000).
- Participation in 35 electoral bodies as Chairman, three-member Electoral Committee, Rapporteur, and Member.
- Participation in numerous administrative committees.



RESEARCH EXPERIENCE & PROJECTS

RESEARCH PROJECTS

- Institute of Materials Science, National Center for Scientific Research “DEMOKRITOS” EKVAN-280 EPET-II GSRT “Giant Magnetoresistance Sensors for Magnetic Field Imaging” (1995 – 1998), (300.000,00 €), (Research Partner)
- Institute of Materials Science, National Center for Scientific Research “DEMOKRITOS” NATO LINKAGE GRANT No: SA, 12-43-02 (HTECH.LG 970571) 636(97) JARC-412 “Study of microstructural changes in the GMR effect of [Co1-XFeX/NM] (NM=Cu, Ag, Au) multilayers” (1997-1999). (50.000,00 €), (Research Partner)
- Institute of Materials Science, National Center for Scientific Research “DEMOKRITOS” EE192 MAGNIFIT “Magnetostrictive thin films for integrated technologies” (1994-1997), (175.000,00 €), (Research Partner)
- Institute of Materials Science, National Center for Scientific Research “DEMOKRITOS” DYNASPIN “High frequency dynamics of mesoscopic magnetic systems” (1997 – 2001), (175.000,00 €), (Research Partner)
- Project EQUAL “Research on the economic and social environment of Aitolokarnania for the development and operation of social enterprises (2002) (600.000,00 €), (Research Partner)
- Technological Education Institute of Kalamata “ARCHIMEDES” “The development of social entrepreneurship in the cultural sector in selected districts (2004), (50.000,00 €), (Research Partner)
- Technological Education institute of Kalamata “Department of Informatics & Telecommunications Technology” (2004-2007), (548.810,00 €) (Partner)

OTHER PROJECTS (below 50000 €)

- 01 Informatics SA “Study of the employment market in Messinia – Employment policies and characteristics of unemployment” (2001). (partner)
- 01 Informatics SA “Initiative for the small business, management and production activities – software development for the marketing and vending for the products of the Association of Agricultural Cooperatives of Messinia” (2000) (project coordinator).
- Quaternary Committee for the new schools and departments in Messinia of the new University of Peloponnese (2000). (partner)
- Project “Networks” Technological Educational Institute of Kalamata (1999-2000). (partner)
- 01 Informatics SA “Operational project for industry, e-commerce” (15/05/00 - 26/06/00). (partner)
- 01 Informatics SA “Operational project, managerial and financial support for the small business” (14/03/00 - 21/07/00). (partner)
- 01 Informatics SA “District operational project, office automation for the staff of the Financial and Management departments in enterprises” (04/07/00 - 05/12/00). (partner)
- 01 Informatics SA “Operational project for industry, information technology for the accounting and auditing of small business” (13/09/00 - 21/12/00). (partner)
- 01 Informatics SA “District operational project, office automation for the support of management departments” (24/07/00 - 21/12/00). (partner)
- 01 Informatics SA “Operational project for industry. New information science technologies” (18/09/00 - 07/12/00). (partner)
- 01 Informatics SA “Operational project, Informatics and graphics” (25/04/00 - 01/06/00). (partner)

- 01 Informatics SA “Operational project, Information technology in the management of small business” (25/04/00 - 28/07/00). (partner)
- 01 Informatics SA “Operational project, software development” (20/06/00 - 15/9/00). (partner)
- 01 Informatics SA “District operational project, New applications of informatics” (14/02/00 - 10/05/00). (project coordinator)
- 01 Informatics SA “District operational project, New operational systems” (31/01/00 - 25/04/00). (partner)
- 01 Informatics SA “Project YOUTHSTART, Statistical analysis for the employment in the Food & Beverage sector in the town of Kalamata” (1999) (project coordinator).
- 01 Informatics SA “Operational project, modern forms of work with the help of new informatics technologies” (05/07/99 - 10/12/99). (partner)



RESEARCH PAPERS

REFEREED PUBLICATIONS

- P1. **Identifying the factors affecting firms' growth: The case of French Listed firms**
P. Charalabakis, I. Makris, and S. Stavroyiannis
International Journal of Economics and Business Research, Special Issue on: "Business and Economics in a World of Clusters and Fair Trade" (in press)
- P2. **Pension funds and stock market development in OECD countries: Novel evidence from a panel VAR**
Vassilios Babalos and Stavros Stavroyiannis
Finance Research Letters (in press)
- P3. **Forecasting stock price index movement using a constrained deep neural network training algorithm**
I.E. Livieris, T. Kotsilieris, S. Stavroyiannis and P. Pintelas
Intelligent Decision Technologies (in press)
- P4. **Time varying herding behavior within the Eurozone stock markets during crisis periods: Novel evidence from a TVP model**
Stavros Stavroyiannis, Vassilios Babalos
Review of Behavioral Finance, <https://doi.org/10.1108/RBF-07-2018-0069> (in press)
- P5. **Short and long-run linear and nonlinear causality between FDI and GDP for the US**
Ilias A. Makris, Stavros Stavroyiannis
International Journal of Economics and Business Research, Vol. 18, No. 4, (2019) 466-479
- P6. **Can Bitcoin diversify significantly a portfolio?**
S. Stavroyiannis
International Journal of Economics and Business Research, Vol. 18, No. 4, (2019) 399-411
- P7. **Weight-constrained neural networks in forecasting tourist volumes: a case study**
I.E. Livieris, E. Pintelas, T. Kotsilieris, S. Stavroyiannis and P. Pintelas
Electronics, 8(9) doi: 10.3390/electronics8091005 (2019) 1005
- P8. **Herding Behavior in Cryptocurrencies Revisited: Novel evidence from a TVP model**
Stavros Stavroyiannis, Vassilios Babalos
Journal of Behavioral and Experimental Finance, Volume 22, pp. 57-63, June (2019)
- P9. **The high frequency multifractal properties of Bitcoin**
Stavros Stavroyiannis, Vassilios Babalos, Stelios Bekiros, Salim Lahmiri, Gazi Uddin
Physica A, 520, pp. 62–71, (2019)
- P10. **Is Anti-herding Behavior Spurious?**
Stavros Stavroyiannis, Vassilios Babalos, Stelios Bekiros, Salim Lahmiri
Finance Research Letters, 29, pp.373-383, (2019)
- P11. **Modelling volatility persistence under stochasticity assumptions: evidence from common and alternative investments**
Salim Lahmiri, Stelios Bekiros, Stavros Stavroyiannis, Vassilios Babalos
Chaos, Solitons and Fractals 114, pp. 158–163, (2018)
- P12. **Value-at-Risk and related measures for the Bitcoin**
S. Stavroyiannis
Journal of Risk Finance, Vol 19, Issue 2, pp. 127-135 special section "Digital currencies", guest edited by Paolo Tasca, (2018)
- P13. **A note on the Nelson Cao inequality constraints in the GJR-GARCH model: Is there a leverage effect?**
S. Stavroyiannis
International Journal of Economics and Business Research, Vol. 16, No. 4, pp. 442-452 (2018)

- P14. **Dynamic conditional correlations of the MINTs with the BRICs and the major markets: a first look to a globally diversified portfolio**
S. Stavroyiannis, V. Babalos
Global Business and Economics Review, Vol. 19, No. 6, pp. 671-686, (2017)
- P15. **Herding, Faith-based Investments and the Global Financial Crisis: Empirical evidence from static and dynamic models**
S. Stavroyiannis and V. Babalos
Journal of Behavioral Finance, Vol. 18, Issue 4, pp. 478-489, (2017)
DOI: 10.1080/15427560.2017.1365366
- P16. **Modeling correlation dynamics of EMU sovereign debt markets during the recent turmoil**
Vassilios Babalos, Stavros Stavroyiannis
Research in International Business and Finance, 42, (2017), 1021-1029
- P17. **Is the Feldstein-Horioka puzzle still with us? National saving-investment dynamics and international capital mobility: A panel data analysis across EU member countries**
Anastassios A. Drakos, Georgios P. Kouretas, Stavros Stavroyiannis, and Leonidas Zarangas
Journal of International Financial Markets, Institutions & Money, 47 (2017) pp. 76–88
- P18. **Is the BRICS decoupling effect reversing? Evidence from dynamic models**
S. Stavroyiannis
International Journal of Economics and Business Research, Vol. 13, No. 3 (2017) pp. 303-315
- P19. **Economic Growth and Exporting Activity: An Empirical Analysis on Greek Industry**
Ilias A. Makris, Vasilis Nikolaidis, Stavros Stavroyiannis
International Journal of Economics and Business Administration, Vol. IV, Iss. 2 (2016) pp. 41-52
- P20. **BRIC dynamic conditional correlations, portfolio diversification and rebalancing after the global financial crisis of 2008-2009**
M.Z. Papanikolaou Mostafa, S. Stavroyiannis
Global Business & Economic Review, Special Issue on Business Practice and Economic Theories in a Post-Great Recession World, Vol. 18, No 1. (2016), pp. 28-40.
- P21. **Expected Shortfall and Tail Conditional Expectation with the Pearson type IV distribution**
S. Stavroyiannis
Global Business & Economic Review, Special Issue on Business Practice and Economic Theories in a Post-Great Recession World, Vol. 18, No. 1, (2016), pp. 41-53.
- P22. **Herding, anti-herding behavior in metal commodities futures: A novel portfolio-based approach**
Vassilios Babalos and Stavros Stavroyiannis
Applied Economics, Vol. 47, No. 46, (2015), pp. 4952–4966
<http://dx.doi.org/10.1080/00036846.2015.1039702>
- P23. **On the Time Varying nature of Herding Behavior: Evidence from major European Indices**
S. Stavroyiannis, V. Babalos
Global Business & Economic Review, Special Issue on Empirical Finance, Economic Policy and Business Performance, Vol. 17, No. 3, (2015), pp. 298-309.
- P24. **On the devolatilized Returns and Dynamic Conditional Correlations GARCH modeling in selected European indices**
S. Stavroyiannis, L. Zarangas
Global Business & Economic Review, Special Issue on Empirical Finance, Economic Policy and Business Performance, Vol. 17, No. 3, (2015), pp. 256-267.

- P25. **Do commodity investors herd? Evidence from a time-varying stochastic volatility model**
Vassilios Babalos, Stavros Stavroyiannis, Rangan Gupta
Resources Policy 46 (2015) pp. 281-287
- P26. **On the generalized Pearson distribution for application in financial time series modeling**
S. Stavroyiannis
Global Business and Economic Review, Special Issue on Time Series Applications, Macroeconomics/Trade Issues and Ethics, Vol. 16, No. 1, 2014, pp. 1-14
- P27. **ANS - Based Preprocessing Of Company Performance Indicators**
V. Nikolaidis, I. A. Makris, S. Stavroyiannis
Global Business and Economics Review, Special Issue on: "Economic Performance and New Quantitative Tools", Vol. 15, No. 1, (2013) pp. 49-58
- P28. **Identifying stocks characteristics before market crashes: The case of the Athens stock exchange**
I. A. Makris, V. Nikolaidis, S. Stavroyiannis
Global Business and Economics Review, Special Issue on: "Economic Performance and New Quantitative Tools" Vol. 15, No. 1, pp. 76-87, (2013)
- P29. **Value-At-Risk For The Long And Short Trading Position With The Pearson Type-IV Distribution**
S. Stavroyiannis, I. Makris, V. Nikolaidis, L. Zarangas
Global Business and Economics Review, Special Issue on: "Economic Performance and New Quantitative Tools" Vol. 15, No. 1, pp. 14-27, (2013)
- P30. **Out of Sample Value-at-Risk and backtesting with the standardized Pearson type-IV skewed Distribution**
S. Stavroyiannis, L. Zarangas
Panaeconomicus, Vol. 2, Special Issue, pp. 231-247, (2013)
- P31. **Econometric modeling and value-at-risk using the Pearson type-IV distribution**
S. Stavroyiannis, I. Makris, V. Nikolaidis, L. Zarangas
International Review of Financial Analysis 22, pp. 10–17, (2012)
- P32. **Identifying factors affecting firm performance: The role of exporting activity on Greek industry**
I. A. Makris, V. Nikolaidis, S. Stavroyiannis
International Journal of Business and Globalisation, Vol. 9, No. 1, pp. 59-69, (2012)
- P33. **On the multifractal properties and the local multifractality sensitivity index of euro to Japanese yen foreign currency exchange rates**
S. Stavroyiannis, V. Nikolaidis and I. A. Makris
Global Business and Economics Review, Special Issue on Global Economic Trends, Vol. 13, No. 1, pp. 93-103, (2011)
- P34. **Non-extensive properties, multifractality, and inefficiency degree of the Athens Stock Exchange General Index**
S. Stavroyiannis, I. Makris, V. Nikolaidis
International Review of Financial Analysis 19 (2010) 19-24 doi: 10.1016/j.irfa.2009.11.005
- P35. **A nonlinear explicit two-step fourth algebraic order method of order infinity for linear periodic initial value problems**
S. Stavroyiannis and T.E. Simos
Computer Physics Communications 181 (2010) 1362-1368
doi:10.1016/j.cpc.2010.04.002
- P36. **Prediction on exporting ability using company characteristic data**
V. Nikolaidis, I. Makris, S. Stavroyiannis

- Journal of European Economy* 9 (2010) 123-136
- P37. **On the closed form solutions for non-extensive Value at Risk**
S. Stavroyiannis, I. Makris, and V. Nikolaidis
Physica A, 388 (17) 3536-3542 (2009), doi:10.1016/j.physa.2009.05.002
- P38. **Optimization as a function of the phase-lag order of nonlinear explicit two-step P-stable method for linear periodic IVPs**
S. Stavroyiannis and T.E. Simos
Applied Numerical Mathematics 59 (10) 2467-2474 (2009)
- P39. **The Impact of Innovative Activity in Economic Performance: An Empirical Analysis on Pharmaceutical Sector**
Ilias A. Makris and Stavros J. Stavroyiannis
Journal of European Economy 7 Special-Issue 264-278 (2008)
- P40. **The Antikythera Mechanism (A computational approach to the Metonic ratio)**
S. Stavroyiannis
Horological Journal, British Horological Institute, January 2004, pp. 16-21 (2004)
- P41. **Planar Hall effect and magnetoresistance in Ni₈₁Fe₁₉ and Co square shaped thin films**
S. Stavroyiannis
Solid State Communications 125 333 (2003)
- P42. **Annealing time dependence of structural and magnetotransport properties of Ni₈₁Fe₁₉(2 nm)/Ag(4 nm) multilayers**
S. Stavroyiannis
Materials Science and Engineering B: Solid state materials for advanced technology B90 180 (2002)
- P43. **Structural properties of magnetron sputtered fcc-Co/Au(111) multilayers as a function of Au layer thickness**
S. Stavroyiannis
Materials Science and Engineering B: Solid state materials for advanced technology B95 195 (2002)
- P44. **Structural and Elastic Properties of Magnetron-Sputtered fcc-Co/Au(111) Multilayers Exhibiting Oscillatory Giant Magnetoresistive Effect**
S. Stavroyiannis
Physica Scripta, the Royal Swedish Academy of Sciences 64 (6) 605 (2001)
- P45. **Growth of fcc Co in sputter-deposited Co/Au multilayers with (111) texture**
Th. Kehagias, Ph. Komninou, C. Christides, G. Nouet, S. Stavroyiannis, Th. Karakostas
Journal of Crystal Growth 208, 401 (2000)
- P46. **Granular CoPt/C films for high density recording media**
I. Panagiotopoulos, S. Stavroyiannis, D. Niarchos, J.A. Christodoulides, Y. Zhang and G.C. Hadjipanayis
Journal of Applied Physics 87 (9) 4358 (2000)
- P47. **New CoPt/Ag granular films for High Density Recording Media**
S. Stavroyiannis, I. Panagiotopoulos, D. Niarchos, C. Christodoulides and G. C. Hadjipanayis.
Journal of Applied Physics 85 (8) 4304 (1999)
- P48. **Investigation of CoPt/M (M=Ag, C) Films for High Density Recording Media**
S. Stavroyiannis, I. Panagiotopoulos, D. Niarchos, C. Christodoulides and G. C. Hadjipanayis.
Journal of Magnetism and Magnetic Materials 193, 181 (1999)
- P49. **Giant magnetoresistance Co/Cu multilayer sensors for use in magnetic field mapping**
C. Christides, S. Stavroyiannis, G. Kallias, A. G. Nassiopoulou and D. Niarchos

- Sensors and Actuators: A Physical* 76, 167 (1999)
- P50. **Significant modification of ^{59}Co hyperfine fields assigned to specific structural changes in sputtered Co/Au and Co/Cu multilayers**
C. Christides, S. Stavroyiannis, D. Niarchos, M. Wojcik, S. Nadolski and E. Jedryka
Physical Review B 59 (13) 8812 (1999)
- P51. **Effect of Au thickness on magnetoresistance and MO polar Kerr spectra in sputtered Co/Au multilayers**
C. Christides, R. Lopusník, J. Mistrík, S. Stavroyiannis and Š. Višňovský
Journal of Magnetism and Magnetic Materials 198 36 (1999)
- P52. **Dependence of the dielectric function and electronic properties on the Co layer thickness in giant magnetoresistance Co/Au multilayers**
C. Christides, S. Stavroyiannis, D. Niarchos, M. Gioti and S. Logothetidis
Physical Review B 60 (17) 12239 (1999)
- P53. **Microstructure modification in Co/Cu giant-magnetoresistance multilayers**
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- B2. **A Discussion about Indicators and Predictors of Firm Performance: The Case of Food Products and Beverages Industry in Current Economic Crisis**
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- HP1. **From social welfare to social entrepreneurship. The local enterprises as a dynamic development factor of the local economy. Case study of Nafpaktia (in Greek).**
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- HP2. **Inflow and Outflow for the districts of Peloponnese, Epirus, and Crete, for the years 1995, 1998, 2003 (in Greek)**
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- HP3. **On the superstatistics with non-linear forces and various distributions**
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 D. Stavroulakis and S. Stavroyiannis
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- IC1. **An advanced deep learning model for short-term forecasting U.S. natural gas price and movement**
 Ioannis E. Livieris, Emmanuel Pintelas, Niki Kiriakidou, and Stavros Stavroyiannis
9th Mining Humanistic Data Workshop, MHDW 2020, Halkidiki, Greece
- IC2. **Investigating the problem of cryptocurrency price prediction: A deep learning approach**
 Emmanuel Pintelas, Ioannis E. Livieris, Stavros Stavroyiannis, Theodore Kotsilieris, and Panagiotis Pintelas
16th International Conference on Artificial Intelligence Applications and Innovations, AIAI 2020, Halkidiki, Greece
- IC3. **Cointegration and ARDL specification between the Dubai crude oil and the US natural gas market**
 Stavros Stavroyiannis
35th Business and Economics Society International (2019), July, Vienna, Austria
- IC4. **Identifying the factors affecting firms' growth: The case of French Listed firms**
 P. Charalabakis, I. Makris, and S. Stavroyiannis
35th Business and Economics Society International (2019), July, Vienna, Austria
- IC5. **Can Bitcoin diversify significantly a portfolio?**

- Stavros Stavroyiannis
33rd Business and Economics Society International (2018), July, Lugano, Switzerland
- IC6. **Short and long-run linear and nonlinear causality between FDI and GDP for the US**
 Ilias Makris and Stavros Stavroyiannis
33rd Business and Economics Society International (2018), July, Lugano, Switzerland
- IC7. **On the spuriousness of anti-herding behavior: Evidence from Monte Carlo models**
 Stavros Stavroyiannis and Vassilios Babalos
33rd Business and Economics Society International (2018), July, Lugano, Switzerland
- IC8. **A note on the Nelson Cao inequality constraints in the GJR-GARCH model: Is there a leverage effect?**
 S. Stavroyiannis
31st Business and Economics Society International (2017), Chania, Greece
- IC9. **Dynamic Conditional Correlations of the BRICS: Coupling and Decoupling Effects**
 S. Stavroyiannis and V. Babalos
 7th National Conference of the Financial Engineering and Banking Society, December 19-20, 2016, Athens.
- IC10. **Is the BRICS decoupling effect reversing? Evidence from dynamic models**
 S. Stavroyiannis
29th Business and Economics Society International (2016), Ljubljana, Slovenia
- IC11. **Dynamic conditional correlations of the MINT with the BRIC and the major markets: A first look to a globally diversified portfolio**
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26th Business and Economics Society International (2015), Albufeira, Portugal
- IC12. **Financial integration and international capital mobility in the EU member countries: Evidence from panel cointegration tests**
 Anastassios A. Drakos, Georgios P. Kouretas, S. Stavroyiannis
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- IC13. **Expected Shortfall and Tail Conditional Expectation with the Pearson type IV distribution**
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- IC14. **BRIC dynamic conditional correlations and portfolio diversification after the global financial crisis of 2008-2009**
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(Under the Patronage of His Excellency Sheikh Nahayan Mubarak Al Nahayan Minister of Culture, Youth, and Development, UAE)
- IC16. **Time varying herding behavior and dynamic conditional correlations in European stock markets**
 V. Babalos and S. Stavroyiannis
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- IC17. **Is the Feldstein-Horioka Puzzle still with Us? National Saving-investment Dynamics and International Capital Mobility: A Panel Data Analysis across EU Member Countries**
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- IC18. **On the time varying nature of herding behavior: Evidence from major European indices**

- S. Stavroyiannis and V. Babalos
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- IC19. **On the devolitized returns and Dynamic Conditional Correlations GARCH modelling in selected European indices**
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- IC20. **A Note on the Generalized Pearson Distribution for Application in Financial Time Series Modeling**
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- IC24. **ANS based pre-processing of Company Performance Indicators**
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- IC27. **Associating Firm Performance with Financial Data using Supervised Classifiers**
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- IC31. **Firm Size and Economic Behavior: The Case of Food Products Sector**
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- IC33. **Granular CoPt and FePt Films for High Density Recording (Invited talk)**
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- IC40. **Dielectric function changes observed in sputtered Co/Au multilayers by spectroscopic ellipsometry**
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- IC42. **Novel Information Storage Engineering and Nanotechnology (~100 Gbits/in²) (Invited talk)**
 S. Stavroyiannis

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IC43. Modulation of non-magnetic spacer thickness in Co/Cu multilayers studied by NMR

M. Wojcik, S. Nadolski, E. Jedryka, S. Stavroyiannis and C. Christides
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ICPS.1 Do the EAGLEs markets herd? Evidence from static and dynamic models

Antonios Kargadouris and Stavros Stavroyiannis
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ICPS.2 Is still Gold a safe haven? Evidence from dynamic models

Lampros Chronopoulos and Stavros Stavroyiannis
31st Business and Economics Society International (2017), Crete, Greece, p.64

ICPS.3 Dynamic conditional correlations of the EAGLES with the Brent crude oil

Dimitrios Kontos and Stavros Stavroyiannis
31st Business and Economics Society International (2017), Crete, Greece, p.65

ICPS.4 Bitcoin: Currency or asset?

Maria Karterolioti and Stavros Stavroyiannis
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ICPS.5 Classification Analyses of Byzantine Glass Tesserae

V. Nikolaidis, N. Zacharias, S. Stavroyiannis, and A. Oikonomou
International Symposium on Archaeometry (ISA), 15 – 21 May 2016, Kalamata, Greece

ICPS.6 Can commodity futures as an asset class improve significantly the risk-return characteristics of a portfolio with major markets?

Maria Zakia Papanikolaou Mostafa and Stavros Stavroyiannis
24th Business and Economics Society International (2014), Florence, Italy, p. 73

ICPS.7 Dynamic properties of the minimum risk portfolio

S. Stavroyiannis
20th Business and Economics Society International (2012), Salzburg, Austria

REFEREED HELLENIC WORKSHOPS

HC1. Characterization of Co/Au multilayers with transmission electron microscopy (in Greek).

Th. Kehagias, Ph. Comninou, Th. Karakostas, S. Stavroyiannis, C. Christides, and D. Niarchos
XIV Hellenic Workshop in Solid State Physics 1998, Ioannina, Greece

- HC2. **Study of the magnetic properties of Co/Cu multilayers with polarized neutron reflectivity (in Greek).**
A. Athanasouli, S. Stavroyiannis, C. Christides, S. Mesoloras, and D. Niarchos
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XII Hellenic Workshop in Solid State Physics 1996, Heracleon Crete, Greece.

MONOGRAPHS / BOOKS

- M1. **The development of social entrepreneurship in the cultural sector in District. Case study of the district of highland Nafpaktia of Aitoloakarnania (in Greek).**
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- M2. **The Testimony of love: the charitable and welfare activity of the Church of Greece (in Greek)**
F. Droumbalis, P. Stathopoulos, K. Mavreas, S. Stavroyiannis et al.
Church of Greece Communication and Publications Branch, 2001, Athens, ISBN 960-86870-3-9
- M3. **Research on the economic and social environment of Aitoloakarnania for the development and operation of social enterprises (in Greek).**
K. Platykostas, E. Bitsani, V. Sapriki, S. Stavroyiannis, and O. Apostolopoulou
Department of Accounting, Technological Educational Institute of Mesologgi, 2001 (project Equal).

TECHNICAL REPORTS

- TR1. **Fundamental Research Questions and Proposals on Predicting Cryptocurrency Prices using DNNs**
E. Pintelas, I.E. Livieris, S. Stavroyiannis, T. Kotsilieris, P. Pintelas
University of Patras, Department of Mathematics, GR-265 00, Greece, Nemertes nemertes.lis.upatras.gr, NO. TR20-01 <http://hdl.handle.net/10889/13296>

WORKING PAPERS

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- ARX1. **Value-at-Risk and backtesting with the APARCH model and the standardized Pearson type IV distribution**
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- SSRN1. **Volatility Modeling and Risk Assessment of the Major Digital Currencies**
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- SSRN3. **Dynamic Properties of the Bitcoin and the US Market**
S. Stavroyiannis and Vassilios Babalos, <https://ssrn.com/abstract=2966998> (16 references in Scholar)
- SSRN4. **Variance risk measures with the standardized Pearson type IV distribution**
S. Stavroyiannis, <http://ssrn.com/abstract=2476549>.
- SSRN5. **Value-at-Risk and Backtesting with the Aparch Model and the Standardized Pearson Type IV Distribution**
S. Stavroyiannis, <http://ssrn.com/abstract=2734058>

ACHIEVEMENTS-AWARDS

- Outstanding Conference Award / Best Paper Award. Business and Economics Society International Conference, Salzburg, Austria, 6-9 July, 2012.
Value-At-Risk for the Long and Short Trading Position with the Pearson Type-IV Distribution
S. Stavroyiannis, I. Makris, V. Nikolaidis, L. Zarangas
Global Business and Economics Review, Special Issue on: "Economic Performance and New Quantitative Tools" Vol. 15, No. 1, pp. 14-27, (2013)
- Highly Commended Paper / 2019 Emerald Literati Awards.
Value-at-Risk and related measures for the Bitcoin
S. Stavroyiannis
Journal of Risk Finance, Vol 19, Issue 2, pp. 127-135 special section "Digital currencies", guest edited by Paolo Tasca, (2018)

CENTER OF EXCELLENCE

- **"NANOSTRUCTURED MATERIALS"**, Institute of Material Science, National Center for Scientific Research NCSR Demokritos (Funded by the European Union), 2002.

EDITORIAL BOARDS

- Section Editor in "Quantitative Finance" for the Global Business and Economics Review (GBER), Inderscience Publishers. ISSN online: 1745-1329, ISSN print: 1097-4954 (11-November-2015 – today)

PARTICIPATION IN ROUND TABLES

- **Net Dependency, Competitiveness and Freedom**, on the book *"Economic Interdependence and War"* by Dale C. Copeland, Business and Economics Society International, Albufeira, Portugal, Conference 6-9 July, 2015
- **Piketty's Approach to Capitalism and his General Laws**, Business and Economics Society International, Albufeira, Portugal, Conference 6-9 July, 2015

PARTICIPATION IN INTERNATIONAL SYMPOSIA / PANELS

- ***The Global Energy Industry, Markets, Shares & Prospects***, 35th Business and Economics Society International (2019), 6-9 July, Vienna, Austria (**Panel of the Symposium, invited**)

PARTICIPATION IN ADVANCED SCHOOLS

- 3rd EPS SOUTHERN EUROPEAN SCHOOL OF PHYSICS: Science and Technology of Magnetic Films and Nanostructures, PORTO, PORTUGAL, 30 June - 11 July 1997.

SABBATICAL UNDER MY SUPERVISION

- Professor Leonidas Zarangas, Department of Finance and Auditing, Technological Educational Institute of Epirus, collaborated with my research team during his sabbatical (September 2010 - August 2011) under my supervision on “Asymmetric Distribution Functions in Financial Econometrics”.

PhD SUPERVISION / COMMITTEES

- Three member committee for the supervision of Mr. Charalambakis K. Panagiotis (A.M. 1058356), Department of Business Administration, School of Business Administration, University of Patras (11/08-02-2017), **“Analyzing the factors of successful economic performance and growth of European firms”**.

CONFERENCES & WORKSHOPS SCIENTIFIC COMMITTEES

- Chairman, Discussant and Referee for the Business and Economics Society International (B&ESI) Conferences (2010 – today).
- Chairman, Discussant and Referee for the International Conference of Development and Economy (ICODECON) Conferences (2015 – today).
- 2nd International Conference on Applied Innovation, «Technological, economic and social perspectives of innovative entrepreneurship in Greece within the international environment», The “Innovation and Entrepreneurship Unit” and the “Innovation Office” of EPIRUS T.E.I, 16-17/10/2015.
- 1st International Conference of Development and Economy, ICODECON Kalamata, Greece, 2 - 4 October 2015.
- VI Latin American Workshop on Magnetism, Magnetic Materials and their Applications (VI LAW3M), on behalf of the Organizing Committee for the special issue of the Journal of Alloys and Compounds edited by Elsevier Science, 7-11 April 2003, Chihuahua, Mexico.

REFEREE/REVIEWER

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- Applied Mathematics and Computation, edited by Elsevier Science, ISSN: 0096-3003.
- Tbilisi Mathematical Journal, edited by Tbilisi Centre for Mathematical Sciences and College Publications, University of London (ISSN 1875-158X), E-ISSN: 1512-0139.
- International Review of Financial Analysis, edited by Elsevier Science, ISSN: 1057-5219.
- Journal of Applied Economics, UCEMA, Universidad del Sema / Elsevier ISSN: 1514-0326.
- International Journal of Applied Decision Sciences, Inderscience Publishers, ISSN online: 1755-8085, ISSN print: 1755-8077.
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- Physica A: Statistical Mechanics and its Applications, Elsevier, ISSN: 0378-4371.
- International Journal of Economics and Business Research (IJEER), Inderscience ISSN online: 1756-9869, ISSN-print: 1756-9850.
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- Journal of Risk Finance, Emerald, ISSN: 1526-5943

ALGORITHM DEVELOPMENT - OPTIMIZATION & FINANCIAL SERVICES

- A1. **In sample value at risk and backtesting** (18 Feb 2011 – 31 Dec 2017)
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- A2. **In sample Value at Risk and backtesting with the Pearson type-IV distribution** (08 Mar 2011 – 31 Dec 2017)
<http://www.mathworks.com/matlabcentral/fileexchange/30680-in-sample-value-at-risk-and-backtesting-with-the-pearson-type-iv-distribution>. Copyright (c) 2011.

COURSE NOTES

- CN1. Quantitative Methods in Management and Financial Organizations.
 CN2. Portfolio Theory and Financial Risk Management.
 CN3. Portfolio Theory and Financial Risk Management case studies with Microsoft Excel.
 CN4. Financial Econometrics.
 CN5. Financial Econometrics case studies with GRET.



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<http://www.scopus.com/authid/detail.url?authorId=6602930530>

<http://orcid.org/0000-0001-8444-9371>

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SSRN: top 10% of Authors on SSRN by all-time downloads with 14 scholarly papers. Stavros Stavroyiannis (Author ID: 2077925).

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