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Research Interests

Empirical Asset Pricing, Investments, Portfolio Management, Asset Liability Management, Alternative Investments.

Academic Appointments

Sep2021–	**Assistant Professor in Finance** Athens University of Economics and Business, Greece Department of Accounting and Finance, School of Business
Aug2019–Sep2021	**Assistant Professor in Finance** University of Nottingham, UK Department of Finance, Risk and Banking, Nottingham University Business School
Aug2015–Jul2019	**Lecturer (equiv. Assistant Professor) in Finance** University of Southampton, UK Department of Banking and Finance, Southampton Business School

Education

2015	**PhD in Finance** Athens University of Economics and Business, Greece Department of Accounting and Finance, School of Business
2009	**MSc in Banking and Financial Management** University of Piraeus, Greece Department of Banking and Financial Management
2007	**MEng, Mechanical Engineering** National Technical University of Athens, Greece School of Mechanical Engineering Specialisation in Industrial Management and Operational Research

Publications

[1] Li, Z., Sakkas, A. & Urquhart, A. Intraday time-series momentum: Global evidence and links to market characteristics, forthcoming at the ***Journal of Financial Markets*** [https://doi.org/10.1016/j.finmar.2021.100619]

[2] Kalyvas, A., Li, Z., Papakyriakou, P. & Sakkas, A. If you feel good, I feel good! The mediating effect of behavioral factors on the relationship between industry indices and Bitcoin returns, forthcoming at the ***European Journal of Finance*** [https://doi.org/10.1080/1351847X.2021.1976665]

[3] Sakkas, A. & Tessaromatis, N., 2020. Factor based commodity investing. ***Journal of Banking & Finance***, 115, 105807. [https://doi.org/10.1016/j.jbankfin.2020.105807]

[4] Kalyvas, A., Papakyriakou, P., Sakkas, A. & Urquhart, A., 2020. What drives Bitcoin's price crash risk?. ***Economics Letters***, 191, 108777. [https://doi.org/10.1016/j.econlet.2019.108777]

[5] Papakyriakou, P., Sakkas, A. & Taoushianis, Z., 2019. The impact of terrorist attacks in G7 countries on international stock markets and the role of investor sentiment. ***Journal of International Financial Markets, Institutions & Money***, 61, pp.143-160. [https://doi.org/10.1016/j.intfin.2019.03.001]

[6] Platanakis, E., Sakkas, A. & Sutcliffe, C., 2019. The role of transaction costs and risk aversion when selecting between one and two regimes for portfolio models. ***Applied Economics Letters***, 26(6), pp.516-521. [https://doi.org/10.1080/13504851.2018.1486984]

[7] Papakyriakou, P., Sakkas, A. & Taoushianis, Z., 2019. Financial firm bankruptcies, international stock markets and investor sentiment. ***International Journal of Finance & Economics***, 24(1), pp.461-473. [https://doi.org/10.1002/ijfe.1674]

[8] Platanakis, E., Sakkas, A. & Sutcliffe, C., 2019. Harmful diversification: Evidence from alternative investments. ***The British Accounting Review***, 51(1), pp. 1-23. [https://doi.org/10.1016/j.bar.2018.08.003]

[9] Giamouridis, D., Sakkas, A. & Tessaromatis, N., 2017. Dynamic asset allocation with liabilities. ***European Financial Management***, 23(2), pp.254-291. [https://doi.org/10.1111/eufm.12097]

[10] Angelidis, T., Sakkas, A. & Tessaromatis, N., 2015. Stock market dispersion, the business cycle and expected factor returns. ***Journal of Banking & Finance***, 59, pp.265-279. [https://doi.org/10.1016/j.jbankfin.2015.04.025]

Honors and Awards

Nov2020	*Intraday time series momentum: Global evidence and links to market characteristics*: Outstanding paper award in International Finance at the Southern Finance Association Annual Meeting (USA) (joined with Z. Li & A. Urquhart)
June2019	*Market Intraday Reversal*, Award in the Inquire UK 2019 Young Quant Research Competition, University College London (UCL), UK (joined with Z. Li & A. Urquhart).
2017–2018	*Financial Firm Bankruptcies, International Stock Markets and Investor Sentiment*, Internal Research Grant from Southampton Business School, University of Southampton, UK (joined with P. Papakyriakou & Z. Taoushianis).
2016–2017	*The Role of Commodities in Strategic and Tactical Asset Allocation*, Internal Research Grant from Southampton Business School, University of Southampton, UK (joined with N. Tessaromatis).
2011–2012	*Dynamic asset allocation with liabilities*, Research Grant from Amundi Asset Management & University Paris Dauphine (joined with N. Tessaromatis & D. Giamouridis).
2007–2009	Excellence Award from ANEK Sea lines, Greece, MSc in Banking and Financial Management, University of Piraeus, Greece

Conference Presentations and seminars (* indicates presentation by co-author)

2021	ICMA Centre, University of Reading (Reading/UK,virtual), 2nd Frontiers of Factor Investing Virtual Conference, (Lancaster/UK, poster session)*, French Finance Association (AFFI)(Audencia/France,Virtual)*, FMA European (Virtual)*
2020	Cryptocurrency Research Conference (UK,Virtual)*, FMA Annual Meeting (US,Virtual)*, SFA Annual Meeting (US,Virtual)*

2019	INFINITI (Glasgow/UK)*, Inquire UK Young Quant Research Competition, UCL (London/UK)*, Cryptocurrency Research Conference (Southampton/UK)*, BAFA Corporate Finance and Asset Pricing Conference (Manchester/UK)*, Paris Financial Management Conference (Paris/France)*, Athens University of Economics and Business (Athens/Greece)
2018	Cubist Systematic Strategies, Point72 (London/UK), Paris Financial Management Conference (Paris/France)*, FMA Annual Meeting (San Diego/US), EFMA (Milan/Italy), Commodity and Energy Markets Association Annual Meeting (Rome/Italy)*, Global Finance Conference (Paris/France)*, BAFA (London/UK)*
2017	Paris Financial Management Conference (Paris/France)*, National FEBS (Athens/Greece), Newcastle University (Newcastle /UK)*, EFMA(Athens/Greece), University of Bath (Bath/UK)*, International FEBS (Glasgow/UK)*, INFINITI (Valencia/Spain)*, University of Bradford (Bradford/UK)*, Queen's University (Belfast/UK)*, ICMA Centre, University of Reading (Reading/UK)*
2016	University of Southampton (Southampton/UK), International FEBS (Malaga/Spain)
2015	FMA Annual Meeting (Orlando/US)
2014	27th Australasian Finance and Banking Conference (Sydney/Australia), 5th Joint BIS/World Bank Public Investors Conference (Basel/Switzerland), Annual Workshop of the Dauphine–Amundi Chair in Asset Management (Paris/France)
2012	4th World Bank/BIS Public Investors Conference (Washington DC/US), Annual Workshop of the Dauphine–Amundi Chair in Asset Management (Paris/France), 19th International Conference "Forecasting financial markets: Advances for exchange rates, interest rates and asset management" (Marseille/France)
2011	University of Bangor (Bangor/UK)*

Teaching Experience

Postgraduate

- *Quantitative Methods*, MSc in Accounting and Finance, convenor, Department of Accounting and Finance, Athens University of Economics and Business, Athens, Greece, 2021-2022.
- *Corporate Finance*, MSc in Finance and Investment, convenor, Nottingham University Business School, University of Nottingham, Nottingham, UK, 2019-2021.
- *Corporate Finance*, MSc in International Banking and Financial Studies, convenor, Southampton Business School, University of Southampton, Southampton, UK, 2015-2019.
- *Quantitative Finance*, MSc in Finance, convenor, Southampton Business School, University of Southampton, Southampton, UK, 2016-2019.
- *Investments*, MBA, convenor (visiting scholar), ALBA Graduate Business School, American College of Greece, Athens, Greece, 2017-2018.
- *Empirical Methods in Finance*, MSc in Finance, convenor (visiting scholar), ALBA Graduate Business School, American College of Greece, Athens, Greece, 2015-2016.
- *Workshop in EViews (Empirical Methods in Finance)*, MSc in Finance, instructor, ALBA Graduate Business School, American College of Greece, Athens, Greece, 2010-2013

Undergraduate

- *Calculus for Economics and Business*, BSc, convenor, Department of Accounting and Finance, Athens University of Economics and Business, Athens, Greece, 2021-2022.

- *Banking*, BSc, convenor, Department of Accounting and Finance, Athens University of Economics and Business, Athens, Greece, 2021-2022.
- *Microeconomics*, BSc, convenor, Department of Accounting and Finance, Athens University of Economics and Business, Athens, Greece, 2021-2022.
- *International Finance*, BSc in Finance, Accounting and Management, convenor, Nottingham University Business School, University of Nottingham, Nottingham, UK, 2019-2021.
- *Futures and Options*, BSc in Accounting and Finance, convenor, Southampton Business School, University of Southampton, Southampton, UK, 2017-2018.

School and Professional Service

Ad-hoc reviewer
Journal of Banking and Finance, Journal of Commodity Markets, European Journal of Finance, Economics Letters, International Journal of Finance and Economics, Pacific-Basin Finance Journal, North American Journal of Economics and Finance, Research in International Business and Finance, Journal of Multinational Financial Management, Emerging Markets Finance and Trade, Financial Innovation, Cryptocurrency Research Conference (2019, 2020, 2021), Eastern Finance Association (2020), FMA European Conference (2020), Southern Finance Association (2021)

Editorial work
Special Issue guest editor in Research in International Business and Finance, 2020, Theme: Cryptocurrencies

At the University of Nottingham, Nottingham (UK)

- Deputy Director, MSc Finance and Investment, Jan2021–Sep2021.
- Database Subscriptions Group, Member 2019–2020, Co-ordinator 2020–2021.
- Member of the Self-Assessment Team (SAT) for the Athena SWAN accreditation, 2019–2020.
- Supervision of BSc and MSc Dissertations, 2019–2021.
- Personal tutor for postgraduate students, 2019–2021.

At the University of Southampton, Southampton (UK)

- Co-organiser of the Finance Research Seminar Series, 2015–2019.
- Internal Examiner, PhD Viva of Abdullah Alhussaini, Topic: *Essays on Uncertainty and Real Economic Fluctuations*, February 2019.
- Supervision of BSc and MSc Dissertations (48 in total), 2015–2019.
- Personal tutor for undergraduate and postgraduate students, 2015–2019.

PhD Students

Zeming Li, University of Southampton, UK. Topic: Essays on intraday stock return predictability, September 2017–April 2021. Placement: Lecturer (equiv. Assistant Professor) in Finance, University of Bristol, UK.

Additional Professional Experience

2010–2014 **ALBA Graduate Business School, American College of Greece**, Athens
Research Assistant

Skills

Software	MATLAB, STATA, E–Views, MS Office, LaTeX
Databases	Bloomberg, Thomson Reuters - Datastream, CRSP, CRB
Languages	English (fluent), French (fluent), Greek (native)

Additional Information

Fellow, Higher Education Academy, UK, 2016–present

Fulfilled military service in the Hellenic Air Force, 2008–2009.