



SPYROS I. SPYROU

(Short bio)

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GENERAL INFORMATION

I have significant teaching experience in undergraduate and postgraduate courses, executive training courses, long-distance, and e-learning courses. I am a dedicated teacher and have received four teaching excellence awards from three different programs (MBA, MSc, BSc). My research interests are in the area of behavioral finance, and money and capital markets. I have published papers in journals such as the *Journal of Banking and Finance*, *Energy Economics*, *Energy Journal*, *Journal of Economic Behavior and Organization*, *Journal of Financial Stability*, *Review of Quantitative Finance and Accounting*, *Journal of Futures Markets*, *Journal of Business Finance and Accounting*, *European Financial Management*, among others.

EDUCATION

1997	PhD	Finance	Brunel University, Department of Economics & Finance, UK
1994	MSc	Business Finance	Brunel University, Department of Economics & Finance, UK
1991	BSc	Economics	National & Kapodistrian University of Athens, Law School, Greece

TEACHING

- *Teaching Excellence Award, MBA (2018-2020)*, Athens University of Economics & Business
- *Teaching Excellence Award, MSc Acc & Finance (2019)*, Athens University of Economics & Business
- *Teaching Excellence Award, BSc Acc & Finance (2018)*, Athens University of Economics & Business
- *Teaching Excellence Award, MBA (2015-2017)*, Athens University of Economics & Business

1. *PhD Supervision (Director of Studies, 9 completed PhDs)*
2. *PhD Supervision (2) / Post-Doc Supervision (3)*
3. *PhD Examining Committees and MSc Supervision*

RESEARCH

Publications (Selected)

“Monetary Policy and Herd Behavior: International Evidence” (2020) *Journal of Economic Behavior and Organization* 170, 386–417 (with S. Krokida and P. Makryxwriti) (Q1, IF: 2.261; ABDC: A*; AJG: 3).

“Valuation Ratio Style Investing and Economic Sentiment: Evidence from Major Eurozone Markets” (2020), *Review of Quantitative Finance and Accounting* 55, 827–856 (Q2, IF: 0.63, AJG: 3).

“An Early Warning System for Predicting Systemic Banking Crises in the Eurozone: A Logit Regression Approach” (2020) *Journal of Economic Behavior and Organization* 172, 344–363 (with C. Filippopoulou and E. Galariotis) (Q1, IF: 2.261; ABDC: A*; AJG: 3).

“Could Market Making be Profitable in The European Carbon Market?” (2019) *Energy Journal* 40, (with Galariotis, E., Kalaitzoglou, I., Kosmidou, K., Papaefthimiou, S) (Q1, IF: 5.582 ABDC: A; CNRS: 1; AJG: 3).

“The Impact of Conventional and Unconventional Monetary Policy on Expectations and Sentiment” (2018) *Journal of Banking and Finance*, 86, 1–20 (Q1, with E. Galariotis and P. Makryxwriti) (Q1, IF: 2.848: ABDC: A*; FNEGE: 1; CNRS: 2; AJG: 3).

“Contagion, Volatility Persistence, and Volatility Spill-Overs: The Case of Energy Markets during the European Financial Crisis”, (2017) *Energy Economics*, 66, 217-227, (with K. Andriotsopoulos, and E. Galariotis) (Q1, IF: 4.963; ABDC: A*; CNRS: 2; AJG: 3).

“Herd behavior and equity market liquidity: Evidence from major markets” (2016) *International Review of Financial Analysis*, 48, 140-149 (with S. Krokida, and E. Galariotis) (Q1, IF: 1.729; ABDC: A; CNRS: 3; AJG: 3).

“Sovereign CDS spread determinants and spill-over effects during financial crisis: A panel VAR approach” (2016) *Journal of Financial Stability*, 26, 62-77, (with E. Galariotis and P. Makryxwriti), (Q1, IF: 2.517; ABDC: B; CNRS: 3; AJG: 3).

“Herding in Bond Markets: Evidence from the European Crisis” (2016) *International Review of Financial Analysis*, 367-375 (with S. Krokida, and E. Galariotis) (Q1, IF: 1.729; ABDC: A; CNRS: 3; AJG: 3).

“Herding on fundamental information: A comparative study” (2015) *Journal of Banking and Finance* 50, 589-598 (with E. Galariotis, W. Rong) (Q1, IF: 2.848; ABDC: A*; FNEGE: 1; CNRS: 2; AJG: 3).

“Are market shocks anticipated by traders? Evidence from major equity and index options markets” (2011) *International Review of Financial Analysis*, V. 20, 127-133, (Q1, IF: 1.729; ABDC: A; CNRS: 3; AJG: 3).

“Informed trading around merger and acquisition announcements: Evidence from the UK equity and options market”, (2011) *Journal of Futures Markets*, V. 38, 703-726 (with A. Tsekrekos, G. Siougle) (Q1, IF: 1.339; ABDC: A; CNRS: 3; AJG: 3).

“Value at Risk Models for Volatile Emerging Market Equity Portfolios” (2010) *Quarterly Review of Economics & Finance*, V. 50, 515- 526 (with M. Kavousanos, D. Dimitrakopoulos) (Q2, SNIP: 0.904; CNRS: 3; AJG: 2).

“Size & Momentum in European Equity Markets: Findings from a time-varying CAPM” (2010) *Accounting & Finance*, V. 50, N. 1. 143-169 (with G. Karathanasis and K. Kassimatis) (IF: 1.537; ABDC: A; CNRS: 3; AJG: 2).

“Short-term patterns in government bond returns following market shocks: international evidence” (2008) *International Review of Financial Analysis*, V.17, 903-924 (with K. Kassimati and E. Galarioti) (Q1, IF: 1.729; ABDC: A; CNRS: 3; AJG: 3).

“Short-term contrarian strategies in the London Stock Exchange: Are they profitable? Which factors affect them?” (2006) *Journal of Business Finance & Accounting*, V. 33, N. 5-6, 839-867, (with A. Antoniou & E. Galarioti) (Q1, IF: 1.541; ABDC: A, CNRS: 2; AJG:3).

“Contrarian Profits and the Overreaction Hypothesis: The Case of the Athens Stock Exchange” (2005) *European Financial Management*, V. 11, N. 1, 71-98, (with A. Antoniou & E. Galarioti) (Q1, IF: 1.182; ABDC: A, CNRS: 3; AJG:3).

“Are Stocks a Good Hedge against Inflation? Evidence from Emerging Markets” (2004) *Applied Economics*, V. 36, N.1, 41-48, (Q2, IF: 0.586; ABDC: A; CNRS: 2; AJG: 2).

“Common Stochastic Trends in the Emerging Equity Markets” (1999) *The Manchester School*, V. 67, N.6, 649-660 (with I. Garrett), (IF: 0.627; ABDC: B).