

CURRICULUM VITAE

Dr. Ioannis Chatziantoniou

Contact Details

Address (work): Portsmouth Business School,
University of Portsmouth,
Richmond Building,
Portland Street, PO1 3DE,
Portsmouth, UK

Telephone: 0044 (0) 7935969905 (UK – mobile)

e-mail: ioannis.chatziantoniou@port.ac.uk

Education

2009–2013: Ph.D. in Economics, University of Portsmouth, United Kingdom, Portsmouth Business School, Subject Group of Economics & Finance.

Title of thesis: *'Essays on macroeconometric modelling: Housing and financial markets in the light of inflation targeting monetary policy. Evidence from the United Kingdom'*.

2007–2009: MSc. in Financial Analysis, University of Piraeus, Greece, Department of Financial Management & Banking (two-year course).

2001–2003: Master of Business Administration (MBA), University of Piraeus, Greece, Department of Business Administration (two-year course).

1995–2000: BSc. in Economics & Regional Development, Panteion University of Social & Political Sciences of Athens, Greece, Department of Economics & Regional Development (four-year course).

Research Interests

- Macroeconomics
- Monetary Policy
- Financial Economics
- Business Cycles
- Energy Economics (oil studies)

Academic Experience

Jun/2013 – Present:

University of Portsmouth, Lecturer in Economics (Full-Time). Main responsibilities and duties:

- Teaching: Financial Economics (level 3), Business Forecasting and Data Analysis (level 3), Economists' Toolkit (level 2).
- Supervising MSc. dissertations.

Sep/2012 – May/2013:

University of Portsmouth, Lecturer in Economics (Full-Time, fixed contract). Main responsibilities and duties:

- Teaching: Finance & Financial Markets (MSc. level), Financial Economics (level 3), Economists' Toolkit (level 2), Quantitative Economics (level 1), Global Environmental Issues (level 1).
- Supervising MSc. dissertations.

Jan/2011 – Aug/2012:

University of Portsmouth, Lecturer in Economics (Part-Time). Main teaching responsibilities:

- Teaching: Applied Corporate Finance (MSc. level), Corporate Finance (Level 3), Statistics and Mathematics for Economics (Level 2), Understanding Markets (Level 1).

Feb/2010 – Jan/2011:

International College Portsmouth (ICP-NAVITAS), Lecturer in Economics (Part-Time). Main teaching responsibilities:

- Teaching: Understanding the Economy (Level 1), Economics for Business (Level 1), Economics (Level 1).

Publications

In International Refereed Journals

1. (2013) "Dynamic co-movements of stock market returns, implied volatility and policy uncertainty", **Economics Letters**, 120(1), p. 87-82 (with N. Antonakakis and G. Filis).
2. (2013) "Financial and monetary policy responses to oil price shocks: evidence from oil-importing and oil-exporting countries", **Review of Quantitative Finance and Accounting**, DOI/ 10.1007/s11156-013-0359-7 (with G. Filis).
3. (2013) "Oil prices, tourism income and economic growth: A structural VAR approach for European Mediterranean countries", **Tourism Management**, 36, pp. 331-341. (with G. Filis, B. Eeckels, A. Apostolakis).
4. (2013) "Stock market response to monetary and fiscal policy shocks: Multi-country evidence", **Economic Modelling**, 30, pp. 754-769 (with G. Filis, D. Duffy).

International Conferences

Refereed conferences with published proceedings

1. (2013) "Monetary and fiscal policy interaction and their importance on stock market performance", presented at the 20th annual conference of the Multinational Finance Society (MFS), 30 June - 3 July, Izmir, Turkey (with D. Duffy and G. Filis).
2. (2012) "The Relationship Between Tourism Income, Oil Price And Economic Growth: A Structural VAR Approach For European Mediterranean Countries", 2nd Advances in Hospitality and Tourism Marketing and Management Conference 2012, 31st May – 3rd June, Corfu, Greece (with B. Eeckels and G. Filis).
3. (2012) "The role of monetary and fiscal policy on stock market performance", Eurasia Business and Economics Society 2012 Conference, May 24-26, Istanbul, Turkey (with D. Duffy and G. Filis).
4. (2011) "The impact of oil price innovations on the relationship between tourism and economic growth: A Structural Vector Auto-Regressive Approach for EuroMed countries", presented at the 4th Annual Conference of the EuroMed Academy of Business, 20-22 October, Crete, Greece (with B. Eeckels and G. Filis).
5. (2011) "Stock market response to monetary and fiscal policy shocks: Multi-country empirical evidence", presented at the 8th International Conference on Applied Financial Economics (AFE), 30 June – 2 July, Samos, Greece (with D. Duffy and G. Filis).
6. (2010) "Housing wealth, financial wealth & consumption; New evidence from the UK", presented at the 7th International Conference on Applied Financial Economics (AFE), Samos, Greece (with C. Floros).

Refereed conferences without published proceedings

7. (2012) "Do stock markets respond to monetary and fiscal policy shocks?", 14th International Network for Economic Research Annual Conference, Faculty of Economics, University of Coimbra, 10-13 May, Coimbra, Portugal (with D. Duffy and G. Filis).
8. (2010) "Oil, inflation and the stock market: Transmission mechanisms for oil-importing and oil-exporting countries", presented at the European Applied Business Research Conference (EABR), Clute Institute for Academic Research, Dublin, Ireland (with G. Filis).

Work in progress (broader topics currently under development or under review)

1. Business cycle spillovers in EU15 (with N. Antonakakis and G. Filis).
2. Policy uncertainty and oil price shocks (with N. Antonakakis and G. Filis).

3. Regime switching models in housing/financial markets (with C. Floros).
4. Time-varying correlation between monetary policy and housing/financial prices (with N. Antonakakis and C. Floros).

Curriculum Enhancement

1. (2010) Certificate in Social Research Methods, University of Portsmouth / School of Social, Historical and Literary Studies, Portsmouth, UK.
2. (2010) Graduate Students Professional Development Certificate (G-PROF), University of Portsmouth / Department for Curriculum and Quality Enhancement, Portsmouth, UK.

Attended Schools and Workshops

1. (2012): Summer Course in: ‘Model construction, estimation and use of DSGE macroeconomic models. A DYNARE-based summer course’
 - Duration:
 - 10 September 2012 - 13 September 2012
 - Organiser:
 - Centre for International Macroeconomics Studies (CIMS), School of Economics, University of Surrey, Guilford, UK
 - Lectures delivered by:
 - Professor Paul Levine, Professor Joseph Pearlman, Dr. Christiano Cantore, Dr. Vasco Gabriel, Dr. Bo Yang
2. (2010): Summer Course in: ‘A primer in the estimation of dynamic macroeconomic models’
 - Duration:
 - 6 September 2010 - 10 September 2010
 - Organiser:
 - Centro de Estudios Monetarios y Financieros (CEMFI), Madrid, Spain
 - Lectures delivered by:
 - Professor Jesus Fernandez-Villaverde, Professor Juan-Rubio Ramirez

Academic and Professional Memberships and Qualifications

2000 – Present: Member of the Economic Chamber of Greece.