



NIKOS PALTALIDIS
Affiliate Research Fellow

CONTACT

Email: n.paltalidis@ipag.fr

BIOGRAPHY

Nikos Paltalidis is Research Fellow at IPAG Business School (France), Honorary Research Fellow at Portsmouth Business School, University of Portsmouth (U.K.), and Assistant Professor in Finance at Durham University Business School, Durham University (U.K.). He holds a BA in Economics from Bangor University of Wales, a MSc in Mathematical, Trading and Finance from Cass Business School, City, University of London, a Ph.D. in Economics from the University of Portsmouth, a Certificate in Econometrics and Mathematical Economics from the London School of Economics and Political Science, University of London, in Programming from Darden College, Old Dominion University, US, in Astrophysics from the National and Kapodistrian University of Athens, and a Postgraduate Certificate in Academic Practice (PGCAP) from Durham University. Nikos is a Fellow of the Higher Education Academy, a member of the American Economic Association, the Royal Economic Society, the European Economic Association, and the Euro Area Business Cycle Network.

Nikos studies and examines issues in macroeconomics, macro-finance, and financial intermediation (banking). His policy-oriented research combines empirical and theoretical economics/financial economics, and employs Bayesian financial and macro-econometrics, Econophysics within a Gaussian framework, Economic Networks and Information Theory, Equilibrium Theory, Dynamic Optimization and Dynamic Stochastic General Equilibrium (DSGE) models.

EDUCATION

- 2017: Postgraduate Certificate in Academic Practice (PGCAP), Durham University
- 2015: Certificate Econometrics and Mathematical Economics, London School of Economics and Political Science (LSE); Ph.D. Economics, University of Portsmouth
- 2005: MSc Mathematical, Trading & Finance, Cass Business School, City University of London
- 2004: BA (Hons) Economics, Bangor University of Wales
- 2004: Certificate Advanced Programming, Bangor University of Wales
- 1999: Certificate Computer Mastery Programming, Darden College, Old Dominion University, US
- 1996: Certificate Astrophysics, National Observatory of Athens & National and Kapodistrian University of Athens, Greece

TEACHING AREAS

- Macroeconomics and Monetary Economics
- Financial Intermediation – Banking
- International Finance and Macro-Finance

RESEARCH AREAS

- Macroeconomics and Monetary Economics
- Financial Intermediation – Banking
- International Finance and Macro-Finance

TEACHING PROGRAMS

- MSc in Banking and Finance

PROFESSIONAL EXPERIENCES

Since 2015: Assistant Professor of Finance, Durham University Business School, Durham University
2013–2015: Postdoctoral Research Fellow, Department of Economics and Finance, University of Portsmouth 2007–2013: Portfolio Officer, Wholesale Corporate Banking & Structured Products, Piraeus Bank, Athens
2004–2007: Market Analyst & Quant, Hargreaves Hale Stockbrokers & Frontier Capital Management, London

SELECTED PUBLICATIONS

“Fiscal policy interventions at the zero lower bound” (w/ S. Boubaker, and D.K. Nguyen)
Journal of Economic Dynamics and Control, Volume 93 (2018) 297 – 314.

“Assessing the effects of unconventional monetary policy and low interest rates on pension fund risk incentives” (w/ S. Boubaker, D. Gounopoulos, and D.K. Nguyen)
Journal of Banking and Finance, Volume 77 (2017) 35-52.

“The quest for banking stability in the Euro area: The role of government interventions” (w/ R. Kizys, and K. Vergos)
Journal of International Financial Markets, Institutions and Money, Volume 40 (2016) 111-133.

“Transmission channels of systemic risk and contagion in the European financial network” (w/ D. Gounopoulos, R. Kizys, and Y. Koutelidakis)
Journal of Banking and Finance, Volume 61 No. 1 (2015) S36-S52.

“Financial crises and stock market contagion in a multivariate time-varying asymmetric framework” (w/ D. Kenourgios, and A. Samitas)
Journal of International Financial Markets, Institutions and Money, Volume 21 No. 1 (2011) 92-106.

“Financial market dynamics in an enlarged European Union” (w/ D. Kenourgios, and A. Samitas) *Journal of Economic Integration*, Volume 24 No. 2 (2009) 197-221.