FINANCE, AUDITING & ACCOUNTING

NICOLAS TOPALOGLOU

Professor of Finance

CONTACT

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BIOGRAPHY

Nikolas Topaloglou is Visiting Professor of Finance at IPAG Business School (2018-2019) and Associate Professor of Finance in the Department of International and European Economic Studies. He has Ph.D in Finance, University of Cyprus (2004), MSc in Decision Sciences (Honors), Athens University of Economics and Business (2000), MSc in Operations Research, University Paris IX Dauphine (1998), Bachelor in Electronics and Computer Engineering, Technical University of Crete (1997).

His research interests are related to computational finance, international investments, option pricing, portfolio theory, stochastic programming, models under uncertainty (applications in finance).

EDUCATION

2004: Ph.D. in Finance, University of Cyprus
2000: MSc in Decision Sciences, (Honors), Athens University of Economics and Business
1998: MSc in Operations Research, University Paris IX Dauphine
1997: Bachelor in Electronics and Computer Engineering, Technical University of Crete

TEACHING AREAS

- Finance
- Asset Pricing and Portfolio Management
- Financial Management
- Portfolio Performance Tests
- Derivatives Securities
- Financial Theory

RESEARCH AREAS

- Testing for stochastic dominance efficiency, prospect theory, economic growth, Bank liquidity risk, stochastic programming, models under uncertainty (applications in finance), international investments, option pricing, portfolio theory.

TEACHING PROGRAMS

- Undergraduate Courses
- Postgraduate Courses
- Executive Courses
- PhD courses

PROFESSIONAL EXPERIENCES

Since 2014: Associate Professor of Finance, Athens University of Economics and Business
2010-2014: Assistant Professor of Finance, Athens University of Economics and Business
Since 2009: Visiting Professor, Hellenic Open University in the Business Administration Program
2006-2010: Lecturer in Finance, Athens University of Economics and Business
2004-2005: Lecturer in Finance, (Maitre Assistant) HEC, University of Geneva

SELECTED PUBLICATIONS

Testing for the implicit weights of the dimensions of the Human Development Index using stochastic dominance, forthcoming, *Economics Letters*, (with Mehmet Pinar and Thanasis Stengos).

Stochastic dominance efficiency tests, forthcoming, *Journal of Business and Economic Statistics*, (with Stelios Arvanitis, Mark Hallam and Thierry Post).

Privatization Portfolios in the Presence of Arbitrary Risk Aversion: Global Evidence, forthcoming, *European Journal of Operational Research*, (with George Christodoulakis and Abdul Mohamed).

Diversification Benefits of commodities: A stochastic dominance efficiency approach forthcoming, *Journal of Empirical Finance*, (with Charoula Daskalaki and George Skiadopoulos).

An empirical analysis of the relation between the Credit Default Swap and the Stock Market: Is Default Risk priced equally fast in both markets?, forthcoming, *Journal of International Financial Markets Institutions and Money*, (with Kostas Tolikas).

System stress testing of bank liquidity risk, *Journal of International Money and Finance*, vol 73, 2017, pp. 22-40, (with Spyros Pagratis and Mike Tsionas).

Testing for prospect and Markowitz stochastic dominance efficiency, *Journal of Econometrics*, vol 198(2), 2017, pp 253-270, (with Stelios Arvanitis).

Measuring human development: a stochastic dominance approach, *Journal of Economic Growth*, vol 18(1), 2013, pp. 69-108, (with Mehmet Pinar and Thanasis Stengos).

A new country risk index for emerging markets: a stochastic dominance approach, *Journal of Empirical Finance,* vol. 19(5), 2012, pp. 741-761, (with E. Agliardi, R. Agliardi, M. Pinar and Th. Stengos).

Optimizing International Portfolios with Options and Forwards, *Journal of Banking and Finance* vol. 35(12), 2011, pp. 3188-3201, (with H. Vladimirou, and S.A. Zenios).

Testing for Stochastic Dominance Efficiency, *Journal of Business and Economic Statistics*, vol. 28 (1), 2010, pp. 169-180, (with O. Scaillet).

Pricing options on scenario trees, *Journal of Banking and Finance* vol. 32(2), 2010, pp.283-298, (with H. Vladimirou, and S.A. Zenios)

Dynamic stochastic programming models for international portfolio management, *European Journal of Operations Research*, vol. 185, 2008, pp. 1501-1525, (with H. Vladimirou, and S.A. Zenios).