



Academic Personnel Profile / CV

University:	Cyprus University of Technology
Surname:	Michaelides
Name:	Michael
Rank:	Lecturer
Faculty:	Faculty of Management and Economics
Department:	Department of Finance, Accounting, and Management Science
Scientific Domain: *	Data Analytics, Statistics, Financial Econometrics

** Field of Specialization*

Academic qualifications (list by highest qualification)				
Qualification	Year	Awarding Institution	Department	Thesis title
PhD in Financial Econometrics	2017	Virginia Tech	Economics	Revisiting the CAPM and the Fama-French multi-factor models: Modeling volatility dynamics in financial markets
MA in Economics	2014	Virginia Tech	Economics	
MSc in Accounting and Finance	2012	London School of Economics and Political Science	Accounting/Finance	
BA in Accounting and Finance	2011	University of Essex	Accounting/Finance	

Employment history – List by the three (3) most recent				
Period of employment		Employer	Location	Position
From	To			
2023	today	Cyprus University of Technology	Limassol, Cyprus	Lecturer
2018	2023	Allegheny College	Pennsylvania, USA	Assistant Professor
2017	2018	Sweet Briar College	Virginia, USA	Visiting Assistant Professor

Key <u>refereed</u> journal papers, monographs, books, conference publications etc. List the five (5) more recent and other five (5) selected –(max total 10)						
Ref. Number	Year	Title	Other authors	Journal and Publisher / Conference	Vol.	Pages
1	2023	Good risk measures, bad statistical assumptions, ugly risk forecasts	N. Poudyal	Financial Review	forthcoming	
2	2023	Contemporary issues in financial economics	R. Biswas (co-editor)	Research in Finance	37	
3	2021	Large sample size bias in empirical finance		Finance Research Letters	41	101835
4	2020	Financial issues in emerging economies	R. Biswas (co-editor)	Research in Finance	36	
5	2020	On modelling heterogeneity in linear models using trend polynomials	A. Spanos	Economic Modelling	85	74-86
6	2019	Essays in financial economics	R. Biswas (co-editor)	Research in Finance	35	
7	2018	A comparison of earthquake backprojection imaging methods for dense local arrays	G.D. Beskardes, J.A. Hole, K. Wang, Q. Wu, M.C. Chapman, K.K. Davenport, L.D. Brown, D.A. Quiros	Geophysical Journal International	212(3)	1986-2002

Research Projects. List the five (5) more recent and other five (5) selected (max total 10)				
Ref. Number	Date	Title	Funded by	Project Role*
1	2019 - 2023	Financial information and macroeconomic forecasts	International Monetary Fund (IMF)	Co-principal investigator

*Project Role: i.e. Scientific/Project Coordinator, Research Team Member, Researcher, Assistant Researcher, other

**Consulting Services and/or Participation in Councils / Boards/ Editorial Committees.
List the five (5) more recent**

Ref. Number	Period	Organization	Title of Position or Service	Key Activities
1	2018 - 2023	Research in Finance (Emerald Publishing)	Co-Editor	

**Awards / International Recognition (where applicable). List the five (5) more recent and other five (5) selected.
(max total 10)**

Ref. Number	Date	Title	Awarded by:
1	2016	Rising Scholar Research Award	Virginia Tech
2	2016	Graduate Student Instructor of the Year Award	Virginia Tech
3	2016	Michael and Despina Anastasiou Award	Cyprus Children's Fund
4	2015, 2016	Graduate Student Travel Grant	Virginia Tech
5	2015	SEA Graduate Student Award	Southern Economics Association
6	2012 - 2017	Graduate Fellowship	Virginia Tech
7	2009, 2010	Undergraduate Student Grant	Marfin Laiki Bank Foundation