

## Dimitris A. Tsouknidis

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CONTACT INFORMATION	<b>Cyprus University of Technology</b> <i>Office: +357 2500 2058</i> 115 Spyrou Araouzou Street <i>Fax: +357 2500 2720</i> P.O. Box 50329 <i>E-mail: dimitris.tsouknidis@cut.ac.cy</i> 3036 Limassol, Cyprus <i>Personal Webpage</i>
CURRENT APPOINTMENT	Lecturer (tenure-track), <b>Department of Commerce, Finance and Shipping</b> , Faculty of Management and Economics, Cyprus University of Technology.
RESEARCH INTERESTS	Asset Pricing, Financial Risk Management, Shipping Finance, Energy Finance.
EDUCATION	Ph.D. in Finance (2011), M.B.A. (2008) <b>Athens University of Economics and Business</b> (Greece), M.Sc. in Computational Finance (2006) <b>University of Essex</b> (UK), B.Sc. in Economics (2005) <b>University of Thessaly</b> (Greece).
PRIOR ACADEMIC EXPERIENCE	Assistant Professor for: <b>University of Bradford</b> (UK), <b>Regent's University London</b> (UK), <b>University of Reading</b> (UK) Visiting, <b>ALBA Graduate Business School</b> (Greece) Visiting.
REFEREED PUBLICATIONS	<p>Magkonis G. and <b>Tsouknidis D.A.</b>, 2017. <b>Dynamic spillover effects across petroleum spot and futures volatilities, trading volume and open interest.</b> <i>International Review of Financial Analysis</i> 52, 104-118, (ABS: 3, SNIP: 1.229).</p> <p>Lambertides N., Savva C.S. and <b>Tsouknidis D.A.</b>, 2017. <b>The effects of oil price shocks on U.S. stock order flow imbalances and stock returns.</b> <i>Journal of International Money and Finance</i> 74, 137-146, (ABS: 3, SNIP: 1.876).</p> <p><b>Tsouknidis D.A.</b>, 2016. <b>Dynamic volatility spillovers across shipping freight markets.</b> <i>Transportation Research Part E: Logistics and Transportation Review</i> 91, 90-111, (ABS: 3, SNIP: 1.763)</p> <p>Kavussanos M.G. and <b>Tsouknidis D.A.</b>, 2016. <b>Default risk drivers in shipping bank loans.</b> <i>Transportation Research Part E: Logistics and Transportation Review</i> 94, 71-94, (ABS: 3, SNIP: 1.763)</p> <p>Alizadeh A., Kappou K., <b>Tsouknidis D.A.</b> and Visvikis I., 2015. <b>Liquidity effects and FFA returns in the international shipping derivatives market.</b> <i>Transportation Research Part E: Logistics and Transportation Review</i> 76, 58-75, (ABS: 3, SNIP: 1.763)</p> <p>Kavussanos, M.G., <b>Tsouknidis D.A.</b>, 2014. <b>The determinants of credit spreads changes in global shipping bonds.</b> <i>Transportation Research Part E: Logistics and Transportation Review</i> 70, 55-75, (ABS: 3, SNIP: 1.763)</p>
BOOK CHAPTERS	<p><b>Tsouknidis D.A.</b>, "The ownership structure of US listed shipping companies", in P. M. Panayides (Ed), <i>Handbook in Maritime Management, Routledge Taylor and Francis, (forthcoming)</i>.</p> <p>Kavussanos M.G. and <b>Tsouknidis D.A.</b>, "Maritime credit risk management", in P. M. Panayides (Ed), <i>Handbook in Maritime Management, Routledge Taylor and Francis, (forthcoming)</i>.</p> <p>Krokida S.A., Spyrou S.I. and <b>Tsouknidis D.A.</b>, 2017. "Liquidity and beta herding in emerging equity markets", in F. Economou, K. Gavrilidis, G. Gregoriou, B. Kallinterakis (Eds), <i>Investors' Behavior during Financial Crises, Elsevier</i>.</p>

**Tsouknidis D.A.** and Boukrami E., 2015, "Swaps", in H. K. Baker and G. Filbeck (Eds), *Investment Risk Management*, *Oxford University Press*.

GRANTS AWARDS      Principal Investigator, Start-up Research Funding, *40.000 euros*, 2016, Cyprus University of Technology.

Post-Doc Research Fellowship. "Corporate Social Responsibility and Firm Performance: Evidence from Shipping", 2014, Research Centre for Finance, Athens University of Economics and Business, *13.000 euros*, (PI: M. G. Kavussanos).

Basic Research Funding Program (BRFP),"Credit Ratings or Merton-type Models for Investing in Corporate Bonds? A Sectoral Analysis", 2009, Research Centre for Finance, Athens University of Economics and Business, *9.400 euros*, (PI: M. G. Kavussanos).

ASSOCIATE EDITOR    Maritime Policy and Management.

REFEREEING            Journal of International Money and Finance, International Review of Financial Analysis, European Journal of Finance, Economics Letters, Journal of the Royal Statistical Society: Series A, Economic Modelling, Multinational Finance Journal.  
Transportation Research Part A: Policy and Practice, Transportation Research Part E: Logistics and Transportation Review, Journal of Transport Economics and Policy, Maritime Policy and Management, Maritime Economics and Logistics, Journal of Commodity Markets, International Journal of Shipping and Transport Logistics.

INTERNATIONAL  
CONFERENCES AND  
SEMINARS              Lambertides N., Savva C. and **Tsouknidis D.A.**, 2017. "The effects of oil price shocks on the prices of EU emission trading system and European stock returns". International Conference in Energy Finance and the Macroeconomy (ICEFM), Montpellier, France, 23-25 November 2017.

- Also in Hellenic Finance and Accounting Association (HFAA) Conference, Athens, Greece, 14-15 December, 2017.

Nomikos N. and **Tsouknidis D.A.**, 2017. "Disentangling demand and supply shocks in the dry-bulk shipping freight market: their impact on net contracting". International Association of Maritime Economists (IAME) Conference, Kyoto, Japan, 27-30 June 2017.

- Also in the Research Seminar Series of Hong Kong Polytechnic University, 20 September 2017.

Gavriilidis K., Kambouroudis D.S. and **Tsouknidis D.A.**, 2017. "Volatility Forecasting in Tanker Freight Rates: The Role of Oil Price Shocks". Multinational Finance Society (MFS) Summer Conference, Bucharest, Romania, 25-28 June 2017.

Lambertides N., Savva C. and **Tsouknidis D.A.**, 2017. "The effects of oil price shocks on U.S. stock order flow imbalances and stock returns". Multinational Finance Society (MFS) Summer Conference, Bucharest, Romania, 25-28 June 2017.

- Also in European Financial Management Association (EFMA) Conference, Athens, Greece, 28 June-1 July 2017.

Magkonis G. and **Tsouknidis D.A.**, 2017. "Dynamic spillover effects across petroleum spot and futures volatilities, trading volume and open interest", Multinational Finance Society (MFS) Spring 2017 Conference, Limassol, Cyprus, 7-9 April 2017.

Stavrou C., **Tsouknidis D.A.** and Panayides P.M., 2016. "Optimal port pricing in the Mediterranean basin", International Association of Maritime Economists (IAME) Conference, Hamburg, Germany, 23-26 August 2016.

**Tsouknidis D.A.**, 2016. "Dynamic volatility spillovers across shipping freight markets", Multinational Finance Society (MFS) Spring 2016 Conference, Limassol, Cyprus, 22-24 April 2016.

- Also in Multinational Finance Society (MFS) Summer 2016 Conference, Stockholm, Sweden, 26-29 June 2016.

Kavussanos M.G. and **Tsouknidis D.A.**, "Corporate social responsibility performance and firm performance in the global shipping industry", European Economics and Finance Society (EEFS) Conference, Brussels, Belgium, 10-14 June, 2015.

- Also in International Conference on Computational and Financial Econometrics (CFE), London, UK, 12-14 December 2015.
- Also in Financial Engineering and Banking Society (FEBS) Conference, Peiraeus, Greece, 20-21 December 2015.

Alizadeh A., Kappou K., **Tsouknidis D.A.** and Visvikis I., "Liquidity Risk Premia in the International Shipping Derivatives Market", 21st Annual Conference of the Multinational Finance Society (MFS), Prague, Czech Republic, 29 June-2 July 2014

- Also in International Association of Maritime Economists (IAME) Conference, Norfolk, Virginia, USA, 15-18 July 2014.
- Also in Baltic Exchange's Shipping Risk Management Symposium, University of Hamburg, Germany, 9 October 2014.
- Also in the research seminar series of Athens University of Economics and Business, Athens, Greece, 3 April, 2015.

Kavussanos M. G. and **Tsouknidis D.A.**, "Default Risk Drivers in Shipping bank Loans", International Atlantic Economic Conference (IAES), Athens, Greece, 16-19 March 2011.

- Also in 2nd Hellenic Conference in Applied Economics, Volos, Greece, 14-15 April 2011.
- Also in International Association of Maritime Economists (IAME) Conference, Santiago De Chile, Chile, 25-28 October 2011.
- Also in Hellenic Finance and Accounting Association (HFAA) Conference, Piraeus, Greece, 16-17 December, 2011.
- Also in the research seminar series of ICMA Center, Henley Business School, University of Reading, Reading, UK, 27 November, 2014.

Kavussanos M. G. and **Tsouknidis D.A.**, "The Determinants of Credit Spreads in the Global Shipping Industry", International Association of Maritime Economists (IAME) Conference, Lisbon, Portugal, 7-9 July, 2010.

- Also in Hellenic Finance and Accounting Association (HFAA) Conference, Limassol, Cyprus, 17-18 December, 2010.

Kavussanos M. G. and **Tsouknidis D.A.**, "Determinants of Bond Spreads in the U.S. Transportation Sector", International Atlantic Economic (IAES) Conference, Prague, Czech Republic, 24-27 March 2010.

#### SESSION CHAIR

Chair for the session "Energy Economics", International Conference in Energy Finance and the Macroeconomy (ICEFM), Montpellier, France, 23-25 November 2017.

Chair for the session "Market Microstructure IV", European Financial Management Association (EFMA) Conference, Athens, Greece, 28 June - 1 July 2017.

Chair for the session "Shipping Finance", Multinational Finance Society (MFS) Spring 2016 Conference, Limassol, Cyprus, 22-24 April, 2016.

	Chair for the session "Economic Policy", Conference on Research on Economic Theory and Econometrics (CRETE) 2015, Chania, Greece, 12-16 July, 2015.
SCIENTIFIC COMMITTEE	European Financial Management Association (EFMA) Annual Meeting June 28 - July 1, 2017, Athens, Greece.
TEACHING PORTFOLIO	<p><b>Postgraduate level (MSc, MBA):</b> Shipping finance and investments, Derivatives and risk management in shipping, Business risk management in shipping, Maritime economics and business, International maritime commodity trade, Financial management, Asset pricing, Bank risk management, Bond markets and credit derivatives, Computational finance with MATLAB, Investments, Supply chain management. Supervision of 50+ postgraduate dissertations.</p> <p><b>Undergraduate level (BSc):</b> Maritime economics, Port economics, Capital markets investments and finance, Quantitative analysis for finance, Supply chain management.</p> <p>Consistently rated at the top positions across Faculty for teaching quality based on students' evaluations.</p>
PHD SUPERVISION	Konstantinos Melas (Co-supervised), Stelios Alexandrou (Co-supervised), Cyprus University of Technology.
PHD EXTERNAL EXAMINER	Satya Sahoo, Henley Business School, ICMA Centre, University of Reading.
UNIVERSITY ADMINISTRATIVE EXPERIENCE	<p>MSc Programmes Coordinator, Department of Commerce Finance and Shipping, Cyprus University of Technology, Cyprus.</p> <p>Coordinator for student internships in shipping companies through the Cyprus Shipping Chamber (CSC), Department of Commerce Finance and Shipping, Cyprus University of Technology, Cyprus.</p> <p>Coordinator for obtaining exemptions from the Professional Qualification Exam (PQE) of Institute of Chartered Shipbrokers (ICS) for the MSc and BSc graduates of the Department of Commerce Finance and Shipping, Cyprus University of Technology, Cyprus.</p> <p>Member of Senate's special committee for undergraduate and postgraduate studies, Cyprus University of Technology, Cyprus.</p> <p>Research Seminars Coordinator, Group of Accounting Finance and Economics, School of Management, University of Bradford, UK.</p> <p>Department Research Leader, Department of Accounting, Finance and Economics, European Business School London, Regent's University London, UK.</p> <p>Academic member of the validation teams for MSc in Finance and MSc in Oil and Gas Trade Management, Regent's University London, UK.</p>
OTHER INFORMATION	<p>Staff award for the introduction of MSc Oil and Gas Trade Management, Regent's University London, UK.</p> <p>External examiner for Kingston University London, UK and World Maritime University, Sweden.</p>

Erasmus staff exchange scheme funded by European Union, Faculty of Economics, University of Valencia, Spain.

Obligatory military service completed, Greece.

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