

Πρότυπο Βιογραφικού σημειώματος για την ιστοσελίδα



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Professor Kostas Giannopoulos is coordinator of the Masters of Banking, Investment and Finance at the University of Neapolis. Professor Giannopoulos holds a Laurea in Banking and Finance from the University of Siena, Italy. He also holds an MA in Banking and Finance from the University of Wales and a Ph.D. in Finance from London Guildhall University.

Prof. Giannopoulos taught at Westminster University, City Business School, London Guildhall, UEU University, British University in Dubai. He is an honorary fellow of the Russian Academy of Sciences.

Professor Giannopoulos served as a member committee for GARP and PRMIA, two international organizations in the field of financial risk management and as regional director (UAE) of PRMIA for five years.

Professor Giannopoulos is an external evaluator of the Quality Assurance and Certification Authority of the Universities of Greece (ADIP)

Prof. Giannopoulos has published widely in international journals and presented his work at academic and professional conferences on both sides of the Atlantic. His empirical work on volatility and VaR analysis has attracted major interest from both practitioners and banking regulators. Most notable is the Filtered Historical Simulation model. This semi parametric model explores efficiently the nonlinear historical dynamics to generate multi period joint predictions for a large scale of assets. The applicability of this forecasting model has been extended in areas such as risk modelling, option pricing and asset allocation.

Publications

2020 “Brexit and the Dependence Structure among the G7 Bank Equity Markets” (with Ramzi Nekhili), *Investment Management and Financial Innovations*, **17**, 2.

2018 “Estimating the joint tail risk under the filtered historical simulation. An application to the CCP’s default and waterfall fund” (with G Barone-Adesi and L. Vosper), *European Journal of Finance*, **24**(5), 413-425.

- 2014 “Backtesting Derivative Portfolios with FHS” (with G Barone-Adesi and L Vosper), published in *Simulating Securities Returns, a Filtered Historical Simulation Approach*, edited by G Barone-Adesi, Springer, pp 9-29.
- 2014 “VaR without Correlations for Portfolios of Derivative Securities “ (with Giovanni Barone Adesi and Les Vosper), published in *Simulating Securities Returns, a Filtered Historical Simulation Approach*, edited by G Barone-Adesi, Springer, pp 30-65.
- 2012 “A market risk model for asymmetric distributed series of return” (with R. Nekhili), *International Research Journal of Applied Finance*, **3**, 1, 106-114.
- 2010 "Volatility spillovers and price interdependencies; A dynamic non parametric approach", (with G Koutmos and R Nekhili), *International Research Journal of Finance and Economics*, **45**, 114-21 .
- 2008 “Nonparametric, conditional pricing of higher order multivariate contingent claims”, *The Journal of Banking and Finance*, **32**, 9, 1907-1915.
- 2005 “Coherent risk measures under filtered historical simulation”, (with R Tunaru), *The Journal of Banking and Finance*, **29**, 979-996.
- 2005 "Portfolio selection under VaR constrains", (with E Clark and R Tunaru), *Computational Management Science*, **2**, 123-138.
- 2003 “VaR modelling on long-run horizons”, *Abtomatika u Telemexahnka (in Russian)*, published by the institute of control sciences, Russian Academy of Sciences, No 7 2003, 87-93, ISSN 0005-2310 . Published in English by *Automation and Remote Control*, **64**, 7, 1094-1100 .
- 2003 “Dynamic mechanisms of volatility transmission among national stock markets”, (with G Cifarelli), *International Journal of Finance*, **14**, 2, 2216-43.
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- 2001 “Non-parametric VaR techniques; myths and realities”, (with G Barone-Adesi), *Economic Notes*, **30**, July, 167-181.
- 1999 “Market risk: parametric or non-parametric?” (with G Barone-Adesi), *Risk Professional*, **1**, 4.
- 1999 “VaR without correlations for non-linear portfolios” (with G Barone-Adesi and L Vosper), *Journal of Futures Markets*, **19**, August, 583-602. (373 citations on scholar)
- 1998 “Don’t look back” (with G Barone-Adesi and F Bourgoïn), *Risk*, **11**, August, 100-104. (216 citations on scholar)
- 1995 “Estimating the time-varying components of international stock markets’ risk”, *The European Journal of Finance*, **1**, 129-165.

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