



### Academic Personnel Short Profile / Short CV

<b>University:</b>	Neapolis University, Pafos
<b>Surname:</b>	Giannopoulos
<b>Name:</b>	Kostas
<b>Rank/Position:</b>	Professor
<b>Faculty:</b>	School of Economics, Administration and Computer Science
<b>Department:</b>	Accounting & Finance
<b>Scientific Domain: *</b>	Finance

*\* Field of Specialization*

### Academic qualifications (list by highest qualification)

Qualification	Year	Awarding Institution	Department	Thesis title (Optional Entry)
PhD	1997	London Guildhall University	Economics and Finance	
MA	1990	University of Wales	Banking and Finance	
Laurea	1988	Università degli studi di Siena	Economics and Banking	



### Employment history in Academic Institutions/Research Centers – List by the three (3) most recent

Period of employment		Employer	Location	Position
From	To			
2010	present	Neapolis University, Pafos	Cyprus	Professor
2006	2010	The British University in Dubai	UAE	Professor
2001	2006	UAE University	UAE	Assoc. Professor

### Key refereed 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	2020	Brexit and the Dependence Structure among the G7 Bank Equity Markets	Ramzi Nekhili	<i>Investment Management and Financial Innovations</i>	17	231-239
2	2018	Estimating the joint tail risk under the filtered historical simulation. An application to the CCP's default and waterfall fund	Giovani Barone-Adesi, Les Vosper	<i>European Journal of Finance</i>	24	413-425
3	2014	Backtesting Derivative Portfolios with FHS	Giovani Barone-Adesi, Les Vosper	<i>Simulating Securities Returns, a Filtered Historical Simulation Approach</i> , edited by G Barone-Adesi, Springer		9-29

4	2014	VaR without Correlations for Portfolios of Derivative Securities	Giovani Barone-Adesi, Les Vosper	<i>Simulating Securities Returns, a Filtered Historical Simulation Approach</i> , edited by G Barone-Adesi, Springer		30-65
5	2012	A market risk model for asymmetric distributed series of return	Ramzi Nekhili	<i>International Research Journal of Applied Finance</i>	3	106-114
6	2008	Nonparametric, conditional pricing of higher order multivariate contingent claims		<i>The Journal of Banking and Finance</i>	32	1907-1915
7	2005	Coherent risk measures under filtered historical simulation	Radu Tunaru	<i>The Journal of Banking and Finance</i>	29	979-996
8	2003	VaR modelling on long-run horizons		<i>Abtomatika u Telemexahnka (in Russian, published by the institute of control sciences, Russian Academy of Sciences,</i>	7, 2003	87-93
				<i>Abtomatika u Telemexahnka (in Russian, published by the institute of control sciences, Russian Academy of Sciences,</i>	64	1094-1100



9	2001	Non-parametric VaR techniques; myths and realities	Giovanni Barone-Adesi	<i>Economic Notes</i>	30	167-181
10	1995	Estimating the time-varying components of international stock markets risk		<i>European Journal of Finance</i>	1	129-165

**Exhibitions (where applicable). List the five (5) more recent and other five (5) selected.  
(max total 10)**

Ref. Number	Date	Topic	International / Local	Location*	Role in Exhibition
1		Brexit and the Dependence Structure among the G7 Bank Equity Markets	International	International Scientific School, Modeling and Analysis of Safety, Risk and Quality in Complex Systems, Russian Academy of Sciences, Saint-Petersburg.	co-author/org committee

**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	1997-1999	The PAWS project -Backtesting the FHS	The London Clearing House	<i>Scientific/Project Coordinator</i>

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

Ref. Number	Period	Organization	Title of Position or Service	Key Activities
1	2014-present	ADIP-Greece	Member of EEC	Higher education quality assurance expert
2	2007-present	Russian Academy of Sciences	Honorary research fellow	Research
3	2017-present	Investment Management and Financial Innovations Journal	Member of the editorial board	Referee



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

Ref. Number	Date	Title	Awarded by:
1	September 2020	My 1999 publication was ranked as the Most influential in the area of Commodities and the 5 <sup>th</sup> overall in the history of this journal	The Journal of Futures Markets, (Forty years of the Journal of futures Markets: A bibliometric overview)
2	April 2020	My 1995 publication was ranked as the 13 <sup>th</sup> most influential one in the history of this journal.	The European journal of finance (Twenty-five years of the European Journal of Finance (EJF): a retrospective analysis).