



Academic Personnel Short Profile / Short CV

University:	Neapolis University Pafos
Surname:	Christodoulou-Volos
Name:	Christos
Rank/Position:	Professor of Macroeconometrics and Financial Economics
Faculty:	School of Economics, Administration, and Computer Science
Department:	Economics and Business
Scientific Domain: *	Macroeconometrics and Monetary Economics

** Field of Specialization*

Academic qualifications (list by highest qualification)

Qualification	Year	Awarding Institution	Department	Thesis title (Optional Entry)
Ph.D.	1997	Graduate School and University Center of CUNY	Economics	<i>Long Memory and Persistence in Real Exchange Rate Changes</i>
M.Phil.	1994	Graduate School and University Center of CUNY	Economics	<i>ARFIMA Modelling and Applications</i>
M.A.	1990	City College of CUNY	Economics	<i>Rational Expectations</i>
B.Sc.	1987	University of Piraeus (former Graduate School of Industrial Studies)	Economics	



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

Period of employment		Employer	Location	Position
From	To			
09/2012	present	Neapolis University Pafos	Pafos	Head of Department
05/2010	09/2012	Global College	Nicosia	Academic Director
10/2001	03/2010	European University Cyprus	Nicosia	Chair of Department

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	2026	Time aggregation and the RESET test: Implications for exchange rate modelling https://doi.org/10.14505/tpref.v17.1(37).12	Tserkezos, D	<i>Theoretical and Practical Research in Economic Fields</i>	17(1)	174–184
2	2026	Narrative Risk Premia: How Persistent Market Narratives Generate Volatility and Mispricing https://doi.org/10.64753/jcasc.v11i1.4417		<i>Journal of Cultural Analysis and Social Change</i>	11(1)	2520–2534
3	2025	Narrative Economics in the Digital Age: The Power of Stories in Shaping Economic Behavior and Policy https://doi.org/10.64753/jcasc.v10i4.2842		<i>Journal of Cultural Analysis and Social Change</i>	10(4)	383-397
4	2025	The Macroeconomic Narrative Index (MNI): Conceptual Foundations and Empirical Framework https://doi.org/10.64753/jcasc.v10i3.2460		<i>Journal of Cultural Analysis and Social Change</i>	10(3)	609–627
5	2025	Genetic algorithm for intelligent portfolio selection: A data-driven approach to asset allocation https://doi.org/10.55214/2576-8484.v9i10.10681		<i>Edelweiss Applied Science and Technology</i>	9(10)	1472–1486



6	2025	Robust Tail Risk Estimation in Cryptocurrency Markets: Addressing GARCH Misspecification with Block Bootstrapping https://doi.org/10.3390/risks13090166		<i>Risks</i>	13(9)	166
7	2025	Assessing the Impact of Temporal Aggregation on Ramsey's RESET Test: A Monte Carlo Analysis https://doi.org/10.53941/jmasm.2025.10000	Tserkezos, D.	<i>Journal of Modern Applied Statistical Methods</i>	24(2)	2
8	2025	Examining the Influence of Temporal Aggregation on the Power of the ADF Residual-Based Stock-Watson (DOLS) Cointegration Test	Tserkezos, D.	<i>International Journal of Innovative Research and Scientific Studies (IJRSS)</i>	8(3)	3356-3364
9	2024	Estimating Tail Risk in Ultra-High-Frequency Cryptocurrency Data : https://doi.org/10.3390/ijfs12040099	Giannopoulos, K. & Nekhili, R.	<i>International Journal of Financial Studies (IJFS)</i>	12	99
10		Long Memory in Stock Market Returns: International Evidence 10.1080/09603100600829519	Siokis F.	<i>Applied Financial Economics</i>	16 (18)	1331-1338



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
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*Specify venue, geographic location etc



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	2005	Social Impact of Tourism in Greece and Cyprus	IPE	Researcher
2	2003	The Economic Effects of the Accession of Cyprus in the European Union on the Businesses of Cyprus	Employers & Industrialists Federation (OEB)	Project Coordinator
3	2000	The Financial Impact of Exempting Psychiatric Services from the Prospective Payment System (PPS)	American Psychiatric Association (APA)	Principal Researcher
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**Project Role: i.e. Scientific/Project Coordinator, Research Team Member, Researcher, Assistant Researcher, other*



**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				
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**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:
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**Other Achievements. List the five (5) more recent and other five (5) selected.
(max total 10) (Optional Entry)**

Ref. Number	Date	Title	Key Activities:
1	2026	Narratives of Stability: How Macroeconomic Signals Shape Collective Economic Behavior	In the book " <i>Co-Constructing Economic Transformation Through Enterprise, Narrative, and Systemic Design</i> ," by IGI Global Scientific Publishing. DOI: https://doi.org/10.4018/979-8-3373-4566-6.ch001
2	2026	Creative Destruction and Moral Imagination: Rethinking Market Evolution in the Age of Impact	In the book " <i>Co-Constructing Economic Transformation Through Enterprise, Narrative, and Systemic Design</i> ," by IGI Global Scientific Publishing. DOI: https://doi.org/10.4018/979-8-3373-4566-6.ch004
3	2026	Power, Profit, and Policy Reframing Entrepreneurship in the International Political Economy	In the book " <i>Entrepreneurship in the International Political Economy: Theory and Policy</i> ," by IGI Global Scientific Publishing. DOI: https://doi.org/10.4018/979-8-3373-4606-9.ch004
4	2026	The Feminine Economy: Alternative Finance Models as Tools for Gender Equity	In the book: <i>Driving Social Change Through Transformative Marketing for Gender Equity</i> ." IGI Global Scientific Publishing (Scopus Indexed). DOI: 10.4018/979-8-3373-3842-2.ch006
5	2025	Entrepreneurial ecosystems in a virtual world: Simulation tools and economic education	In the book: <i>Driving Social Change Through Transformative Marketing for Gender Equity</i> ." IGI Global Scientific Publishing (Scopus Indexed). DOI: 10.4018/979-8-3373-3842-2.ch006
6	2025	Entrepreneurial ecosystems in a virtual world: Simulation tools and economic education	In the book: <i>Cases on Integrating Simulation Tools into Entrepreneurship Education</i> . IGI Global Scientific Publishing (Scopus Indexed). DOI: https://doi.org/10.4018/979-8-3693-9040-5.ch014
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