Athanasios TRIANTAFYLLOU

Ph.D. in Economics

Associate Professor, Finance

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EDUCATION

2017 Ph.D. in Economics, University of Athens, Greece

2013 M.Phil. in Economics, University of Athens, Greece

2010 MSc. in Accounting and Finance, Athens University of Economics and Business, Greece

2008 BSc. in Mathematics, University of Athens, Greece

RESEARCH INTERESTS

Agricultural economics, Asset pricing , Commodity markets , Interest rate derivatives , International economics , Monetary

PROFESSIONAL EXPERIENCE

ACADEMIC:

2022 - Present Associate Professor in Finance, IÉSEG School of Management, France

2019 - 2019 Visiting professor, Cornell University, Ithaca, USA

2017 - 2022 Lecturer (US: Assistant Professor), University of Essex, Colchester, United Kingdom

2015 - 2015 General equilibrium modeler, National Technical University of Athens, Athens, Greece

PROFESSIONAL:

2016 - 2017 Consultant in Risk Management, Ernst & Young, Athens, Greece

COURSES TAUGHT

- Firm valuation, Grande ecole (master cycle)
- Multinational financial management, Grande ecole (master cycle)
- Commodity markets, Grande ecole (master cycle)
- Fundamentals of financial derivatives, Grande ecole (bachelor cycle)

- Financial derivatives
- Risk management and financial institutions
- Risk management
- Trading global financial markets
- International finance

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Published

BERMPEI T., Triantafyllou A., Karadimitropoulou A., Ferrara L., (2024), Commodity currencies revisited: The role of global commodity price uncertainty, *Journal of International Money and Finance*, 145(103096), pp. 1-19

Triantafyllou A., Megaritis A., Filomeni S., Bose U., (2024), Can market information outperform hard and soft information in predicting corporate defaults, *International Journal of Finance and Economics*, 29(3), pp. 3567-3592

Bermpei T., Karadimitropoulou A., Triantafyllou T., Alshalahi J., (2023), Does commodity price uncertainty matter for the cost of credit? Evidence from developing and advanced economies, *Journal of Commodity Markets*, 29(NA), pp. 100306

Triantafyllou A., Bakas D., Ioakimidis M., (2023), Commodity price uncertainty as a leading indicator of economic activity, *International Journal of Finance and Economics*, 28(4), pp. 4194 - 4219

Triantafyllou A., Bakas D., Konstantakopoulou I., (2023), Commodity price uncertainty and international trade, *European Review of Agricultural Economics*, 50(4), pp. 1453-1481

TRIANTAFYLLOU T., KONTONIKAS A., OZBEKLER A. G., (2021), Volatility forecasting in European government bond markets, *International Journal of Forecasting*, 37(4), pp. 1691-1709

TRIANTAFYLLOU T., VLASTAKIS N., MEGARITIS A., (2021), Stock market volatility and jumps in times of uncertainty, *Journal of International Money and Finance*, 113(May), pp. 1-24

TRIANTAFYLLOU A., BAKAS D., (2020), Commodity Price Volatility and the Economic Uncertainty of Pandemics, *Economics Letters*, 193(August), pp. 1-5

TRIANTAFYLLOU A., DOTSIS G., SARRIS A., (2020), Assessing the Vulnerability to Price Spikes in Agricultural Commodity Markets, *Journal of Agricultural Economics*, 71(3), pp. 631-651

TRIANTAFYLLOU A., BAKAS D., (2019), Volatility forecasting in commodity markets using macro uncertainty, *Energy Economics*, 81(June), pp. 79-94

TRIANTAFYLLOU A., BAKAS D., (2018), The Impact of Uncertainty Shocks on the Volatility of Commodity Prices, *Journal of International Money and Finance*, 87(October), pp. 96-111

TRIANTAFYLLOU A., DOTSIS G., (2017), Option-implied expectations in commodity markets and monetary policy, *Journal of International Money and Finance*, 77(October), pp. 1-17

TRIANTAFYLLOU A., DOTSIS G., SARRIS A., (2015), Volatility forecasting and time-varying variance risk premiums in grains commodity markets, *Journal of Agricultural Economics*, 66(2), pp. 329-357

Forthcoming

Ferrara L., Triantafyllou A., Karadimitropoulou A., (2024), Oil jump tail risk as a driver of inflation dynamics, *Journal of Commodity Markets*, N/A(N/A), pp. N/A

Megaritis A., Triantafyllou A., Kontonikas A., Vlastakis N., (2024), The Term Structure of Interest Rates as Predictor of Stock Market Volatility, *International Journal of Finance and Economics*, N/A(N/A), pp. N/A

Chapters in books

Published

TRIANTAFYLLOU T., (2020), Investing in Commodities in Times of Uncertainty and Lax Monetary Policy, in: Constantin Zopounidis, Dimitris Kenourgios and George Dotsis(Eds.), *Recent Advances and Applications in Alternative Investments, 9781799824381, IGI Global, Hershey, PA, chapter 1, pp. 1-36*

TRIANTAFYLLOU T., DOTSIS G., SARRIS A., (2017), Extreme Volatility in Agricultural Commodity Markets and Implications for Food Security, in: George Mergos and Marina Papanastasiou(Eds.), *Food Security and Sustainability Investment and Financing along Agro-Food Chains, ISBN: 978-3-319-40790-6, Palgrave Macmillan, New York, NY, chapter 9, pp. 161-174*

EDITORIAL ACTIVITY

Reviewer in an academic journal

Journal of International Money and Finance

American Journal of Agricultural Economics

Agricultural Economics

Journal of Banking and Finance

Energy Economics

International Journal of Forecasting

Energy Journal

Journal of the Royal Statistical Society (Series C)

Journal of Commodity Markets

International Review of Financial Analysis

International Journal of Finance and Economics

Quarterly Review of Economics and Finance

European Journal of Finance

European Review of Agricultural Economics

Economic Modeling

Applied Economics

Finance Research Letters

Journal of International Money and Finance

World Development

Journal of International Money and Finance

Journal of Commodity Markets

World Development

Journal of Commodity Markets

International Journal of Forecasting

Journal of Commodity Markets

World Development

International Journal of Forecasting

Journal of Commodity Markets

International Journal of Finance and Economics, United Kingdom

Journal of Banking and Finance

Ecological Economics

Journal of Commodity Markets

World Development

Journal of Commodity Markets

Reviewer in an book / textbook

International Finance (5th ed, Keith Pilbeam, Bloomsbury Publishing Plc)

RESEARCH ACTIVITIES

Supervision of Ph.D. Thesis:

2021 Director, Financial Market Risk and the Macroeconomy, University of Essex

2021 Director, Essays on Monetary Policy and Asset Price Volatility, University of Essex