ECONOMICS, FINANCE, CONTROL & LAW

Nikolas Topaloglou

Professor of Finance

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Biography

Nikolas Topaloglou has Ph.D in Finance, University of Cyprus (2004), MSc in Decision Sciences (Honors), Athens University of Economics and Business (2000), MSc in Operations Research, University Paris IX Dauphine (1998), Bachelor in Electronics and Computer Engineering, Technical University of Crete (1997).

His research interests are related to computational finance, international investments, option pricing, portfolio theory, stochastic programming, models under uncertainty (applications in finance).

Education

2004: Ph.D. in Finance, University of Cyprus

2000: MSc in Decision Sciences, (Honors), Athens University of Economics and Business

1998: MSc in Operations Research, University Paris IX Dauphine

1997: Bachelor in Electronics and Computer Engineering, Technical University of Crete

Teaching Areas

Finance, Asset Pricing and Portfolio Management, Financial Management, Portfolio Performance Tests, Derivatives Securities, Financial Theory

Research Areas

Testing for stochastic dominance efficiency, prospect theory, economic growth, Bank liquidity risk, stochastic programming, models under uncertainty (applications in finance), international investments, option pricing, portfolio theory.

Professional experiences

Since 2014: Associate Professor of Finance, Athens University of Economics and Business

2010-2014: Assistant Professor of Finance, Athens University of Economics and Business

Since 2009: Visiting Professor, Hellenic Open University in the Business Administration Program

2006-2010: Lecturer in Finance, Athens University of Economics and Business

2004-2005: Lecturer in Finance, (Maitre Assistant) HEC, University of Geneva

Selected publications

Topaloglou, N., Vladimirou, H., & Zenios, S. A. (2020). Integrated dynamic models for hedging international portfolio risks. *European Journal of Operational Research*, 285(1), 48-65.

Arvanitis, S., Scaillet, O., & Topaloglou, N. (2020). Spanning tests for Markowitz stochastic dominance. *Journal of Econometrics*, 217(2), 291-311.

Topaloglou, Nikolas, and Mike G. Tsionas. "Stochastic dominance tests." *Journal of Economic Dynamics and Control112* (2020): 103849.

Pinar, M., Stengos, T., & Topaloglou, N. (2020). On the construction of a feasible range of multidimensional poverty under benchmark weight uncertainty. *European Journal of Operational Research*, 281(2), 415-427.

Daskalaki, C., Skiadopoulos, G., & Topaloglou, N. (2017). Diversification benefits of commodities: A stochastic dominance efficiency approach. *Journal of Empirical Finance*, 44, 250-269.

Pagratis, S., Topaloglou, N., & Tsionas, M. (2017). System stress testing of bank liquidity risk.*Journal of International Money and Finance*, 73, 22-40.

Arvanitis, S., & Topaloglou, N. (2017). Testing for prospect and Markowitz stochastic dominance efficiency. *Journal of Econometrics*, 198(2), 253-270.

Pinar, M., Stengos, T., & Topaloglou, N. (2013). Measuring human development: a stochastic dominance approach. *Journal of Economic Growth*, 18(1), 69-108.

Topaloglou, N., Vladimirou, H., & Zenios, S. A. (2011). Optimizing international portfolios with options and forwards. *Journal of Banking & Finance*, 35(12), 3188-3201.

Scaillet, O., & Topaloglou, N. (2010). Testing for stochastic dominance efficiency. *Journal of Business & Economic Statistics*, 28(1), 169-180.