

Department of Accounting & Finance
Research Output
Indicative Staff Publications since 2010

DOUKAKIS, L.

Refereed Publications in International Scientific Journals:

1. Dong M., **Doukakis L.**, and Ryan S. "Banks' Accounting Discretion over Debt Valuation Adjustment for Own Credit Risk on Liabilities" *Journal of Accounting, Auditing and Finance Forthcoming*.
2. **Doukakis L.**, Ghicas D., Siougle G. and Sougiannis T. (2020) "The Informativeness of Micro and Macro Information During Economic Crisis and Non-crisis Periods". *European Accounting Review*, 29 (3), 467-492.
3. **Doukakis L.** and Elnahas M. (2019) "Market Valuations of Bargain Purchase Gains: Are these True Gains under IFRS?" *Accounting and Business Research*, 49 (7), 753-784.
4. Schatt A., **Doukakis L.**, Bessieux-Ollier C., and Walliser E. (2016) "Do Goodwill Impairments Provide Useful Information to Investors?" *Accounting in Europe*, 13 (3), 307-327.
5. **Doukakis L. C.** (2014) "The Effect of Mandatory IFRS Adoption on Real and Accrual-Based Earnings Management Activities" *Journal of Accounting and Public Policy*, 33 (6), 551-572.
6. **Doukakis L. C.** and Papanastasopoulos G. (2014) "The Accruals Anomaly in the U.K. Stock Market: Implications of Growth and Accounting Distortions" *Journal of International Financial Markets, Institutions and Money*, 32, 256-277.
7. **Doukakis L. C.** (2012) "Discussion of International Corporate Governance and Finance: Legal, Cultural and Political Explanations" *The International Journal of Accounting*, 47 (2), 270-276.
8. **Doukakis L. C.**, Siougle G. and Vrentzou E. (2012) "Tax Management and IFRS Financial Reporting Synergies" *International Journal of Accounting, Auditing and Performance Evaluation*, 8 (3), 223-238.
9. Bekiris F. and **Doukakis L. C.** (2011) "Corporate Governance and Accrual Earnings Management" *Managerial and Decision Economics*, 32, 439-456.
10. **Doukakis L. C.** (2010) "The Persistence of Earnings and Earnings Components after the Adoption of IFRS" *Managerial Finance*, 36 (11), 969-980.

GEORGOUTSOS, D.

- ◆ On the Informative value of the EU-wide stress tests and the determinants of banks' stock return reactions", with G. Moratis, *Empirica*, 2020, forthcoming, (<http://link.springer.com/article/10.1007/s10663-020-09496-0>).
- ◆ "Capital Markets Integration and Cointegration: Testing for the Correct Specification of Stock Market Indices," with Maria-Eleni K. Agoraki & Georgios P. Kouretas, *Journal of*

Risk and Financial Management, 2019, MDPI, Open Access Journal, vol. 12(4), pages 1-20, December.

- ◆ “The relevance of the Monetary model for the Euro / USD exchange rate determination: a long run perspective”, with G. Kouretas, Open Economies Review, 2017, vol. 28, pp. 989–1010.
- ◆ “Bank-sovereign contagion in the Eurozone: A panel VAR approach”, with G. Moratis, Journal of International Financial Markets, Institutions and Money, 2017, vol. 48, pp. 146-159.
- ◆ “Credit spreads and Treasury yields: a Markov switching approach”, with T. Kounitis, Journal of Economic Asymmetries, 2016, vol. 14, part A, pp. 39-51.
- ◆ “Interest Rate Parity, the Term Structure and Cointegration: Testing in an integrated framework”, with G. Kouretas, International Review of Financial Analysis, 2016, vol. 46, pp. 281–294.
- ◆ “European sovereign bond spreads: market conditions and financial integration”, with P. Migiakis, Applied Financial Economics, 2013, vol.23, No. 20, pp. 1609-1621.
- ◆ “Heterogeneity of the determinants of euro-area sovereign bond spreads; what does it tell us about financial stability?”, with P. Migiakis, Journal of Banking and Finance, 2013, vol. 37, pp. 4650-4664.
- ◆ “Benchmark Bond interactions under Regime shifts”, with P. Migiakis, European Financial Management, 2012, vol. 18, issue 3, pp. 389-409.

Δημοσιεύσεις σε συλλογικούς τόμους:

- “An empirical investigation into Credit spreads, the Term Structure and the Prediction of Recessions”, with T. Kounitis, 2020. Edited volume in honor of prof. S. Brissimis, forthcoming, Palgrave Macmillan.
- “Determinants of euro-area bank CDS spreads”, with M.-E. Agoraki & G. Moratis, 2020, in Cheng-Few Lee (ed.), Handbook of Financial Econometrics, Mathematics, Statistics, and Machine Learning", vol. II, Ch. 60, ISBN: 978-981-12-0238-4, World Scientific, Publishing Co.
- “Market Sentiment and Contagion in Euro-area Bond Markets”, with P. Migiakis, in K. Gavriilidis, G. Gregoriou, V. Kallinterakis & F. Oikonomou (eds), 2017, "Investors' Behavior during Financial Crises", pp. 241-256, ISBN: 9780128112526, Elsevier.
- « Η Συμβολή του Ρυθμιστικού Πλαισίου Λειτουργίας των Τραπεζών στη Πρόσφατη Κρίση και Προτάσεις Αναμόρφωσης του», στο Η. Τζαβαλής (εκδ.), 2010, Το Χρηματοπιστωτικό Σύστημα στην Ελλάδα, σελ. 529-548, εκδ. Οικονομικού Πανεπιστημίου Αθηνών.

KAVUSSANOS M.G.

Refereed Publications in International Scientific Journals:

1. Kavussanos, M.G. and Moysiadou, S.A., ‘Bulk Shipping Markets: An Overview of Market Structure and Dynamics’, Encyclopaedia of Transportation, forthcoming, 2021
2. Alexandridis, G., Kavussanos, M. G., Kim, C. Y., Tsouknidis, D. A. and Visvikis, I. (2018), ‘A Survey of Shipping Finance Research: Setting the Future Research Agenda’, Transportation Research Part E: Logistics and Transportation Review, Vol. 115, pp. 164-212.

3. Kavussanos, M.G. and Tsouknidis, D. (2016), 'Default risk drivers in shipping bank loans', Transportation Research Part E, Vol. 94, pp. 71-94.
4. Kavussanos, M.G. and Tsouknidis, D. (2014), 'The determinants of credit spread changes in global shipping bonds', Transportation Research Part E, Vol. 70, pp. 55-75.
5. Kavussanos, M.G., Visvikis, I.D. and Dimitrakopoulos, D. (2014), 'Economic Spillovers between related derivatives markets: The case of commodity and freight markets', Transportation Research Part E, Vol. 68, pp. 79-102.
6. Kavussanos, M.G. and Dimitrakopoulos, D. (2011), 'Market Risk Model Selection and Medium-Term Risk with limited data: Application to Ocean Tanker Freight Markets', International Review of Financial Analysis, 20, 258-268.
7. Kavussanos, M.G. and Visvikis, I. (2011), "The Predictability of Non-Overlapping Forecasts: Evidence from a New Market," Multinational Finance Journal, Vol. 15, No 1&2, pp. 125-156, March-June 2011.
8. Dimitrakopoulos, D., Kavussanos, M.G. and Spyrou S. (2010), 'Value at Risk Models for Volatile Emerging Markets Equity Portfolios', The Quarterly Review of Economics and Finance, 50(4), 515-526.
9. Kavussanos, M.G., Visvikis, I., and Dimitrakopoulos, D. (2010), 'Information linkages between panamax freight derivatives and commodity derivative markets', Maritime Economics and Logistics, Vol. 12 (1), p. 91-110.

Chapters in Books (Refereed):

1. Kavussanos, M.G. and Tsouknidis, D., 'Credit Risk and Credit Derivatives', Chapter 13 in eds. Kavussanos, M.G., Tsouknidis, D. and Visvikis, I., 'Freight Derivatives and Risk Management in Shipping', Taylor and Francis Group, London, UK, forthcoming 2021.
2. Kavussanos, M.G. and Dimitrakopoulos D., 'Market Risk Measurement and Management in the Shipping Industry', Chapter 8 in eds. Kavussanos, M.G., Tsouknidis, D. and Visvikis, I., 'Freight Derivatives and Risk Management in Shipping', Taylor and Francis Group, London, UK, forthcoming 2021.
3. Kavussanos, M.G. and Tsouknidis, D.A., 'Maritime credit risk management', in P. M. Panayides (Ed), Handbook of Maritime Management, Routledge Taylor and Francis, 2018.
4. Kavussanos, M.G., Visvikis, I.D. and Alexopoulos, I., 'Managing Financial Resources in Shipping', in eds. Visvikis, I.D. and Panayides P., 'Shipping Operations Management', Springer, 2017.
5. Kavussanos, M.G. and Visvikis, I., 'Maritime Business Freight Risk Management', Chapter 15 in eds Kavussanos, M.G. and Visvikis, I., "The International Handbook of Shipping Finance: Theory and Practice", Palgrave MacMillan, 2016.
6. Kavussanos, M.G. and Visvikis, I.D., 'Shipping Freight Derivatives: Practical Examples and Applications', in eds. Jingjing Xu, 'Contemporary Marine and Maritime Policy', NOVA publishers, 2014
https://www.novapublishers.com/catalog/product_info.php?products_id=47267
7. Kavussanos, M.G., I. Visvikis and Dimitrakopoulos, "Freight Markets and Products", Chapter 8 (in Eds.) Roncorroni Andrea, Fussai, Gianluca, and Cummins Mark, 'Handbook of Multi-Commodity Markets and Products: Structuring, Trading and Risk Management', Wiley Finance, 2014.
<http://eu.wiley.com/WileyCDA/WileyTitle/productCd-047074524X.html>
8. Kavussanos, M.G. and Visvikis, I., 'Introduction to the theory and practice of shipping freight derivatives', in eds. "Theory and Practice of Shipping Freight Derivatives", Risk Books, Incisive Financial Publishing, London, 2011, pp 1-10.

9. Kavussanos, M.G. and Tsekrekos, A. “The option to change the flag of a vessel”, (In Eds.) Cullinane, K., ‘The International Handbook of Maritime Economics’, Edward Elgar Publishing, 2011.
10. Kavussanos, M.G. and I. Visvikis, “The hedging performance of the Capesize forward freight market”, (In Eds.) Cullinane, K., ‘The International Handbook of Maritime Business’, Chapter 16, Edward Elgar Publishing, 2010.
11. Kavussanos, M.G., ‘Business Risk Measurement and Management in the Cargo Carrying Sector of the Shipping Industry – An Update’, Chapter 25, pp. 709-743 in ‘The Handbook of Maritime Economics and Business’, Lloyds of London Press, London, 2010.

Books and Monographs:

1. Kavussanos, M.G., Tsouknidis, D. and Visvikis, I., ‘Freight Derivatives and Risk Management in Shipping’, Taylor and Francis Group, London, UK, forthcoming 2021
2. Kavussanos, M., Editor in Chief of the Greek edition of Kavussanos, M.G. and Visvikis, I., “The International Handbook of Shipping Finance: Theory and Practice – Το Διεθνές Εγχειρίδιο Ναυτιλιακής Χρηματοοικονομικής: Θεωρία και Πρακτική”, Broken Hill Publishers, 2018, 560 pages, in Greek. <http://www.brokenhill.com.cy/product/kavousanos-visvikis-to-diethnes-egxeiridio-naftiliakis-xrimatooikonomikis/>
3. Kavussanos, M.G. and Visvikis, I., “The International Handbook of Shipping Finance: Theory and Practice”, Palgrave MacMillan, 2016, 430 pages <http://www.palgrave.com/gp/book/9781137465450#aboutAuthors> – translated to Greek in 2018 and to Chinese in 2019.
4. Kavussanos, M.G. and Visvikis, I., “Theory and Practice of Shipping Freight Derivatives”, Risk Books, Incisive Financial Publishing, London, 2011, 257 pages. <https://riskbooks.com/theory-and-practice-of-shipping-freight-derivatives-3>

Volumes in International Journals as Guest Editor:

1. Kavussanos, M.G. and Visvikis, I.D., Guest volume on Shipping Finance, Transportation Research Part E (Logistics and Transportation Review), (2021).

LELEDAKIS G.

(5) Efthymiou, V.A., A. Episcopos, G.N. Leledakis, and E.G. Pyrgiotakis, (2020), Intraday analysis of the limit order bias on the ex-dividend day of U.S. common stocks, International Review of Economics and Finance, Forthcoming.

(4) Leledakis, G.N., E.C. Mamatzakis, E.G. Pyrgiotakis, and N.G. Travlos, (2020), Does it pay to acquire private firms? Evidence from the U.S. banking industry, The European Journal of Finance, Forthcoming.

(3) Leledakis, G.N., and E.G. Pyrgiotakis, (2019), U.S. bank M&As in the post-Dodd-Frank Act era: Do they create value? Journal of Banking and Finance, Forthcoming.

(2) Drousia, A., A. Episcopos, and G.N. Leledakis, (2019), Market reaction to actual daily share repurchases in Greece, The Quarterly Review of Economics and Finance 74, 267-277.

- (1) Efthymiou, V.A., and G.N. Leledakis, (2014), The Price Impact of the Disposition Effect on the Ex-dividend Day of NYSE and AMEX Common Stocks, *Quantitative Finance*, 14(4), 711-724.

SIOUGLE, G.

Refereed Publications in International Scientific Journals:

- (12) **Siougle G.** A Discussion of the paper, “Consistency in Management Earnings Guidance Patters”, by Michael ,M. Tang , *The International Journal of Accounting* (forthcoming).
- (11) Doukakis L., Ghicas D., **Siougle G.**, Sougiannis “The Informativeness of Micro and Macro Information During Economic Crisis and Non-crisis Periods: Evidence from Europe”, *European Accounting Review*, Volume 29, 2020 - Issue 3
- (10) **Siougle G.** and Chronopoulos P., "The Information Content of Management Sales Forecasts", *Asia-Pacific Journal of Accounting and Economics*, 1-21, 2018.
- (9) **Siougle G.** and Chronopoulos P., "Examination of the Information Content of Management Range Forecasts", *Research in International Business and Finance*, Vol 46, 201-210, 2018
- (8) **Siougle G.** and Kapellas K., "The Effect of IFRS adoption on Investment Management: A Review of the Literature", *Technology and Investment*, Vol.9, No.1, February 2018.
- (7) **Siougle G.** and Chronopoulos P., "Managerial ability and Forecast Accuracy", *Journal of Modern Accounting and Auditing*, December 2017, Vol. 13, No. 12, 508-520.
- (6) **Siougle G.** and Kapellas K., "Financial Reporting Practices and Investment Decisions: A Review of the Literature", *Industrial Engineering and Management*, 2017, Vol 6(4):235
- (5) **Siougle G.**, Spyrou S. and Tsekrekos A., "Conference Calls Around Merger and Acquisition Announcements: Do They Reduce Information Asymmetry? UK Evidence", *Research in International Business and Finance*, 2014, vol. 30(C), pages 148-172.
- (4) Doukakis L., **Siougle G.** and Vrentzou E., "Tax Management and Financial Reporting Synergies", *International Journal of Accounting Auditing and Performance Evaluation*, 2012, Vol 8, No 3.
- (3) Spyrou S., **Siougle G.** and Tsekrekos A., "Informed trading around merger and acquisition announcements: Evidence from the UK equity and options market", *Journal of Future Markets*, 2011, Vol 31, Issue 8.
- (2) Hevas D., **Siougle G.**, "The Differential Information Content of Loss Components Under a Conservative Accounting Regime", *Managerial Finance*, 2011, Vol 37, issue 4.
- (1) Spyrou S., **Siougle G.**, "Stock price reaction to M&A announcements: Evidence from the London Stock Exchange", *Journal of Money, Investment and Banking*, July 2010, Issue 16.

SPYROU, S.I.

Refereed Publications in International Scientific Journals:

- (23) Spyrou, S.I. “Monetary Policy and Herd Behavior: International Evidence” (2020) *Journal of Economic Behavior and Organization* 170, 386–417 (with S. Krokida and P. Makryxwriti).
- (22) Spyrou, S.I. “Valuation Ratio Style Investing and Economic Sentiment: Evidence from Major Eurozone Markets” (2020), *Review of Quantitative Finance and Accounting*, forthcoming
- (21) Spyrou, S.I. “An Early Warning System for Predicting Systemic Banking Crises in the Eurozone: A Logit Regression Approach” (2020) *Journal of Economic Behavior and Organization*, forthcoming (with C. Filippopoulou and E. Galariotis)
- (20) Spyrou, S.I. “Momentum Return Volatility, Uncertainty, and Energy Prices: Evidence from Major International Equity Markets” (2020) *Review of Behavioral Finance*, (forthcoming
- (19) Spyrou, S.I. “Could Market Making be Profitable in The European Carbon Market?” (2019) *Energy Journal* 40, (with Galariotis, E., Kalaitzoglou, I., Kosmidou, K., Papaefthimiou, S)
- (18) Spyrou, S.I. “The Impact of Conventional and Unconventional Monetary Policy on Expectations and Sentiment” (2018) *Journal of Banking and Finance*, 86, 1–20 (Q1, with E. Galariotis and P. Makryxwriti)
- (17) Spyrou, S.I. “Contagion, Volatility Persistence, and Volatility Spill-Over: The Case of Energy Markets during the European Financial Crisis”, (2017) *Energy Economics*, 66, 217-227, (with K. Andriotsopoulos, and E. Galariotis)
- (16) Spyrou, S.I. “Herd behavior and equity market liquidity: Evidence from major markets” (2016) *International Review of Financial Analysis*, 48, 140-149 (with S. Krokida, and E. Galariotis)
- (15) Spyrou, S.I. “Sovereign CDS spread determinants and spill-over effects during financial crisis: A panel VAR approach” (2016) *Journal of Financial Stability*, 26, 62-77, (with E. Galariotis and P. Makryxwriti).
- (14) Spyrou, S.I. “Herding in Bond Markets: Evidence from the European Crisis” (2016) *International Review of Financial Analysis*, 367-375 (with S. Krokida, and E. Galariotis)
- (13) Spyrou, S.I. “Herding on fundamental information: A comparative study” (2015) *Journal of Banking and Finance* 50, 589-598 (with E. Galariotis, W. Rong)
- (12) Spyrou, S.I. “The Equity Premium Puzzle: New Evidence on the Optimal Holding Period and Optimal Asset Allocation” (2016) *Review of Behavioral Finance*, 8(1), 39-57, (with E. Zervoudi)
- (11) Spyrou, S.I. “The House Money Effect in Security Prices: UK Evidence” (2015) *Journal of Computational Optimization in Economics and Finance*, V. 6, N. 3.
- (10) Spyrou, S.I. “Trading in option contracts before large price changes: A comparative study of US and UK markets” (2014) *Journal of Derivatives & Hedge Funds*, V. 20, 1-9 (with E. Galariotis, W. Rong).
- (9) Spyrou, S.I. “Conference Calls around Merger and Acquisition Announcements: Do they Reduce Information Asymmetry? UK Evidence”, (2014) *Research in International Business and Finance*, Vol. 30, 148– 172 (with Georgia Siougle and Andrianos Tsekrekos).
- (8) Spyrou, S.I. “Herding in Financial Markets: A Review of the Literature” (2013) *Review of Behavioral Finance*, V.5, No. 2, 175-194.
- (7) Spyrou, S.I. “Investor sentiment and yield spread determinants: Evidence from European markets” (2013) *Journal of Economic Studies*, Vol. 40, N. 6, 739-762
- (6) Spyrou, S.I. “Sentiment changes, stock returns and volatility: Evidence from NYSE, AMEX, and NASDAQ Stocks” (2012) *Applied Financial Economics*, V.22, 1631–1646,
- (5) Spyrou, S.I. “Are market shocks anticipated by traders? Evidence from major equity and index options markets” (2011) *International Review of Financial Analysis*, V. 20, 127-13

- (4) Spyrou, S.I “Informed trading around merger and acquisition announcements: Evidence from the UK equity and options market”, (2011) *Journal of Futures Markets*, V. 38, 703-726 (with A. Tsekrekos, G. Siougle)
- (3) Spyrou, S.I “Value at Risk Models for Volatile Emerging Market Equity Portfolios” (2010) *Quarterly Review of Economics & Finance*, V. 50, 515- 526 (with M. Kavousanos, D. Dimitrakopoulos)
- (2) Spyrou, S.I “Size & Momentum in European Equity Markets: Findings from a time-varying CAPM” (2010) *Accounting & Finance*, V. 50, N. 1. 143-169 (with G. Karathanasis and K. Kassimatis)
- (1) Spyrou, S.I “Stock price reaction to M&A announcements: Evidence from the London Stock Exchange” (2010) *Journal of Money Investment & Banking*, N. 16, (with G. Siougle).

Chapters in Books

- (3) “The Impact of Unconventional Monetary Policy Shocks on Energy Prices” (2019) in “*Handbook of Energy Finance Theories, Practices and Simulations*” ed. Stéphane Goutte and Duc Khuong Nguyen (with Makrchoriti, P., Moratis, G.), forthcoming.
- (2) “Liquidity and Beta-Herding in Emerging Equity Markets” (2017) in “*Handbook of Investors' Behavior During Financial Crises*” ed. Economou, F. Gavrilidis, K., Gregoriou, G., Kallinterakis, V., (with S. Krokida & D. Tsouknidis), Elsevier, Academic Press, London, UK.
- (1) “The Reaction of Fixed-Income Security Investors to Extreme Events: Evidence form Emerging Markets”, (2009) in “*Emerging Markets: Performance, Analysis and Innovation*”, ed. Gregoriou G.N. Chapman-Hall /Taylor and Francis, London UK.

TSEKREKOS, A.E.

Publications in peer-reviewed academic journals

1. Chondrokouki, M. I. and A. E. Tsekrekos (2021), “Freight rate uncertainty and the flagging-switching decision”, *Maritime Economics and Logistics*, accepted, to appear.
2. Anagnostopoulou, S. C., Tsekrekos, A. E. and G. Voulgaris (2020), “Accounting conservatism and corporate social responsibility”, *British Accounting Review*, accepted, to appear.
3. Anagnostopoulou, S. C., Buhalis, D., Kountouri, I., Manousakis, E. and A. E. Tsekrekos, (2020), “The impact of online reputation on hotel profitability”, *International Journal of Contemporary Hospitality Management*, vol. 32, no. 1, pp. 20-39.
4. Chi, T., Li, J., Trigeorgis, L. G. and A. E. Tsekrekos, (2019), “Real options theory in international business”, *Journal of International Business Studies*, vol. 50, no. 4, pp. 525-553.
5. Chi, T., Li, J., Trigeorgis, L. G. and A. E. Tsekrekos, (2019), “Correction to: Real options theory in international business”, *Journal of International Business Studies*, vol. 50, no. 4, pp. 554-554.
6. Kountouri, I., Manousakis, E. and A. E. Tsekrekos, (2019), “Latent semantic analysis of corporate social responsibility reports (with an application to Hellenic firms)”, *International Journal of Disclosure and Governance*, vol. 16, no. 1, pp. 1-19.
7. Trigeorgis, L. and A. E. Tsekrekos, (2018), “Real options in operations research: A review”, *European Journal of Operational Research*, vol. 270, no. 1, pp. 1-24.
8. Anagnostopoulou, S. C., A. C. Ferentinou, P. A. Tsaousis and A. E. Tsekrekos (2018), “The options market reaction to bank loan announcements”, *Journal of Financial Services Research*, vol. 53, no. 1, pp. 99-139.

9. Mazis, P. G. and A. E. Tsekrekos (2017), "Latent semantic analysis of the FOMC statements", *Review of Accounting and Finance*, vol. 16, no. 2, pp. 179-217.
10. Anagnostopoulou, S. C. and A. E. Tsekrekos (2017), "The effect of financial leverage on real and accrual-based earnings management", *Accounting and Business Research*, vol. 47, no. 2, pp. 191-236.
11. Anagnostopoulou, S. C. and A. E. Tsekrekos, (2017), "Accounting quality, information risk and the term structure of implied volatility around earnings announcements", *Research in International Business and Finance*, vol. 41, pp. 445-460.
12. Tsekrekos, A. E. and A. N. Yannacopoulos (2016) "Optimal switching decisions under stochastic volatility with fast mean reversion", *European Journal of Operational Research*, vol. 251, no. 1, pp. 148-157.
13. Anagnostopoulou, S. C. and A. E. Tsekrekos (2015) "Accounting quality, information risk and implied volatility around earnings announcements", *Journal of International Financial Markets, Institutions and Money*, vol. 34, pp. 188-207.
14. Anagnostopoulou, S. C. and A. E. Tsekrekos (2015), "Earnings management in firms seeking to be acquired", *British Accounting Review*, vol. 47, no. 4, pp. 351-375.
15. Dimakopoulou, A. G., K. C. Pramataris and A. E. Tsekrekos (2014) "Applying real options to IT investment evaluation: The case of radio frequency identification (RFID) technology in the supply chain", *International Journal of Production Economics*, vol. 156, pp. 191-207.
16. Chalamandaris, G. and A. E. Tsekrekos (2014) "Predictability in implied volatility surfaces: Evidence from the Euro OTC FX market", *European Journal of Finance*, vol. 20, pp. 33-58.
17. Siougle, G., S. I. Spyrou and A. E. Tsekrekos (2014), "Conference calls around merger and acquisition announcements: Do they reduce information asymmetry? UK evidence", *Research in International Business and Finance*, vol. 30, pp. 148-172.
18. Anagnostopoulou, S. C. and A. E. Tsekrekos (2013), "Do firms that wish to be acquired manage their earnings? Evidence from major European countries", *International Review of Financial Analysis*, vol. 30, pp. 57-68.
19. Tsekrekos, A. E. (2013) "Irreversible exit decisions under mean-reverting uncertainty", *Journal of Economics*, vol. 110, no. 1, pp. 5-23.
20. Tsekrekos, A. E. and G. Kanoutos (2013) "Real options premia implied from recent transactions in the Greek real estate market", *Journal of Real Estate Finance and Economics*, vol. 47, no. 1, pp. 152-168.
21. Chalamandaris, G. and A. E. Tsekrekos (2013) "Explanatory factors and causality in the dynamics of volatility surfaces implied from OTC Asian-Pacific currency options", *Computational Economics*, vol. 41, no. 3, pp. 327-358.
22. Tsekrekos, A. E., M. B. Shackleton and R. Wojakowski (2012) "Evaluating natural resource investments under different model dynamics: Managerial insights", *European Financial Management*, vol. 18, no. 4, pp. 543-575.
23. Chalamandaris, G. and A. E. Tsekrekos (2011) "How important is the term structure in implied volatility modelling: Evidence from foreign exchange options", *Journal of International Money and Finance*, vol. 30, no. 4, pp. 623-640.
24. Spyrou, S., A. E. Tsekrekos and G. Siougle (2011), "Informed trading around merger and acquisitions announcements: Evidence from the UK equity and options markets", *Journal of Futures Markets*, vol. 31, no. 8, pp. 703-726.
25. Chalamandaris, G. and A. E. Tsekrekos (2010) "Predictable dynamics in implied volatility surfaces from OTC currency options", *Journal of Banking and Finance*, vol. 34, no. 6, pp. 1175-1188.
26. Tsekrekos, A. E. (2010) "The effect of mean reversion on entry and exit decisions under uncertainty", *Journal of Economic Dynamics and Control*, vol. 34, no. 4, pp. 725-742.
27. Chalamandaris, G. and A. E. Tsekrekos (2010) "The correlation structure of FX option markets before and since the financial crisis", *Applied Financial Economics*, vol. 20, no. 1-2, pp. 73-84.

28. Chalamandaris, G. and A. E. Tsekrekos (2009) “Common factors and causality in the dynamics of implied volatility surfaces: Evidence from the FX OTC market”, *Journal of Economic Asymmetries*, vol. 6, no. 1, pp. 49-74.
29. Shackleton, M. B., A. E. Tsekrekos and R. Wojakowski (2004) “Strategic entry and market leadership in a two-player real options game”, *Journal of Banking and Finance*, vol. 28, no. 1, pp. 179-201.
30. Tsekrekos, A. E. (2001) “Investment under economic and implementation uncertainty”, *R&D Management*, vol. 31, no. 2, pp. 127-135.

Publications in Books/Edited Volumes

1. Tsekrekos, A. E. and A. N. Yannacopoulos (2016) “*Approximation of optimal stopping problems and variational inequalities involving multiple scales in economics and finance*”, in Trends in Mathematical Economics, Pinto, A. A., E. Accinelli Gamba, A. N. Yannacopoulos and C. Hervés-Beloso (Eds.), Springer International Publishing, Switzerland.
2. Kavussanos, M. G. and A. E. Tsekrekos (2011) “*The option to change the flag of a vessel*”, Chapter 3 in the International Handbook of Maritime Economics, Cullinane, K. (Ed.), Edward Elgar Publishing Ltd., Surrey.
3. Tsekrekos, A. E. (2010) “*Alternative models of commodity prices: Implications for capital budgeting decisions*”, Volume in memoriam Prof. Ioannis Vartholomeos, Drakos, G. (Ed.), Eptalofos Publishing.
4. Tsekrekos, A. E. (2003) “*The effect of first-mover’s advantages in the strategic exercise of real options*”, in Real R&D Options, Paxson, D. (Ed.), Butterworth-Heinemann Quantitative Finance Series, Elsevier Science.
5. Tsekrekos, A. E. (2003) “*Investment under economic and implementation uncertainty*”, in Real R&D Options, Paxson, D. (Ed.), Butterworth-Heinemann Quantitative Finance Series, Elsevier Science.

Book reviews

6. Tsekrekos, A. E. (2019), “*Moreno-Bromberg, Santiago and Rochet, Jean-Charles: Continuous-Time Models in Corporate Finance, Banking and Insurance*”, *Journal of Economics*, vol. 126, no. 3, pp. 287-290.

VLISMAS, O.

Publications in peer-reviewed academic journals

1. Ballas A., Naoum V.C. and Vlismas O. (2020). “The Effect of Strategy on the Asymmetric Cost Behavior of SG&A Expenses”. *European Accounting Review*, (forthcoming).
2. Matonti G., Giuseppe I. and Orestes Vlismas, (2020), “Audit quality in non-listed Italian firms”. *African Journal of Business Management*, 14 (4): 123-139.
3. Invited book review for “Accounting Information Systems”, (2018), *The International Journal of Accounting*, 53 (3): 335 – 336 [ABS=3, SJR=0.4].
4. Venieris G., Cohen S., Karatzimas S., Naoum V.C. and Vlismas O. (2017). “Analysing the Requirements of an on-Line Accounting Platform in Greece: The

- Views of Different User Groups”. *Journal for International Business and Entrepreneurship Development*, 10: 54-70. [ABS=1].
5. Venieris G., Naoum V.C. and Vlismas O. (2015). “Organization Capital and Sticky Behaviour of Selling, General and Administrative Expenses”. *Management Accounting Research*, 26: 54-82 [ABS=3, CiteScore=4.49, SNIP=3.479, SJR=2.494, Impact Factor=3.000, 5y-Impact Factor=5.646].
 6. Cohen S., Naoum V.C. and Vlismas O. (2014). “Intellectual Capital, Strategy and Financial Crisis from a SMEs Perspective”. *Journal of Intellectual Capital*, 15 (2): 294-315 [ABS=2, Ranking: A+ στη λίστα Sherenko and Bontis για ακαδημαϊκά περιοδικά στο γνωστικό πεδίο Knowledge Management & Intellectual Capital¹, CiteScore=3.05, SNIP=2.283, SJR=0.715].
 7. Cohen S. and Vlismas O. (2013). “Analyzing the Relationship between Intellectual Capital and Performance in Local Governments”, Special Issue on: "Innovative Approaches on Global Issues in Marketing and Finance". *Global Business and Economics Review*, 15 (2/3): 233-250 [ABS=1, CiteScore=0.26, SNIP=0.346, SJR=0.140].
 8. Venieris G. and Vlismas O. (2011). “Towards an Ontology for the IC Domain”. *Journal of Intellectual Capital*, 12 (1): 75-110 [ABS=2, Ranking: A+ στη λίστα Sherenko and Bontis για ακαδημαϊκά περιοδικά στο γνωστικό πεδίο Knowledge Management & Intellectual Capital², CiteScore=3.05, SNIP=2.283, SJR=0.715].
 9. Venieris G., Zorgios Y. and Vlismas O. (2009). “A Learning Curve Explanatory Theory for Team Learning Valuation”, *VINE: The Journal of Information and Knowledge Management Systems*, 19 (1): 20-39 [CiteScore=1.42, SNIP=0.947, SJR=0.316].

Books

1. Μπάλλας, Α, Χέβας, Δ. και Βλησμάς Ορ., (2020). “Λογιστική Κόστους”, 3^η Έκδοση, Εκδόσεις Μπένου (ISBN: 978-960-359-163-4).
2. Μπάλλας, Α, Χέβας, Δ. και Βλησμάς Ορ., (2017). “Λογιστική Κόστους”, 2^η Έκδοση, Εκδόσεις Μπένου (ISBN: 978-960-359-131-3).
3. Σγουρινάκης Ν., και Βλησμάς Ορ. (2016). “Η Αναβαλλόμενη Φορολογία”, 1^η Έκδοση, Οικονομική Βιβλιοθήκη (ISBN: 978-960-562-601-3).
4. Σγουρινάκης, Ν., Μιχελινάκης Β., Ναούμ Β.Χ., και Βλησμάς Ορ. (2016) “Ελληνικά Λογιστικά Πρότυπα: Ερμηνευτική προσέγγιση & παραδείγματα”, 2^η Έκδοση, Οικονομική Βιβλιοθήκη, (ISBN: 978-960-562-524-5).
5. Βενιέρης Γ., Βλησμάς Ορ., και Κοέν Σ. (2015). “Λογιστικά Πληροφοριακά Συστήματα”, 1^η Έκδοση, Πανεπιστημιακές Εκδόσεις ΟΠΑ (ISBN: 978-618-81499-2-2).
6. Σγουρινάκης, Ν., Μιχελινάκης Β., Ναούμ Β.Χ., και Βλησμάς Ορ. (2015). “Ελληνικά Λογιστικά Πρότυπα: Ερμηνευτική προσέγγιση & παραδείγματα”, 1^η Έκδοση, Οικονομική Βιβλιοθήκη, (ISBN: 978-960-562-400-2).
7. Βλησμάς Ορ., και Κοέν Σ. (2013). “Λογιστικά Πληροφοριακά Συστήματα”, Πανεπιστημιακές Παραδόσεις, Οικονομικό Πανεπιστήμιο Αθηνών.

¹. Serenko, A. and Bontis, N. (2013). “Global ranking of knowledge management and intellectual capital academic journals: 2013 update”, *Journal of Knowledge Management*, 17, 2, 307-326.

². Βλέπε υποσημείωση 1.