

Yiannis Dendramis joined the Economics Department at the Athens University of Economics and business in September of 2018. He holds a Ph.d. and M.A. in economics, from the Athens University of Economics and Business, and a B.A. in mathematics from the National and Kapodistrian University of Athens.

He holds the Marie Skłodowska Curie, European research fellowship for the academic years 2016 to 2018. Previously, he has held tenure track position in the University of Cyprus, at the Department of Finance. Prior to that he has been a visiting Lecturer at Queen Mary University of London as well as a Postdoctoral research fellow.

His research has been funded by the European Union, as well as Governmental and Private organizations. His current research and teaching interests are focused in the area of Finance with special emphasis on Econometric methodology (theory and practice).

His work has been published in journals such as: Journal of Economic Dynamics and Control, Journal of Banking and Finance, Journal of Empirical Finance and Journal of Forecasting.

Representative Publications:

“Credit Risk Modelling Under Recessionary and Financially distressed Conditions”, with Elias Tzavalis and George Adraktas, (2017, forthcoming in Journal of Banking and Finance).

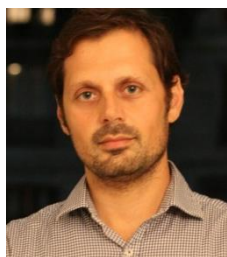
“On the determinants of NPLs: Lessons from Greece”, with Charalambakis, V. and E. Tzavalis, (2017, forthcoming in: The Greek Debt Crisis: A Political Economy Perspective, Palgrave Macmillan).

“Shifts in Volatility Driven by Large Stock Market Shocks”, with George Kapetanios and Elias Tzavalis, Journal of Economic Dynamics and Control, 2015, 55, 130-147.

“Level Shifts in Stock Returns Driven by Large Shocks”, with George Kapetanios and Elias Tzavalis, Journal of Empirical Finance, 2014, 29, 41-51.

“Are Regime Sources of risk Priced in Asset Markets?”, with Elias Tzavalis and Kyriakos Chourdakis, Journal of Empirical Finance, 2014, 28, 151–170.

“Forecasting VaR models under Different Volatility Processes and Distributions of Return Innovations”, with Elias Tzavalis and Giles Spungin, Journal of Forecasting, 2014, 33, 515-531.



Evangelos Dioikitopoulos joined the Economics Department of the Athens University of Economics and Business (AUEB) in the summer of 2018. He received his Ph.D. in economics from Athens University of Economics and Business. After the completion of his doctorate he worked at the University of Cyprus, Brunel University and King's College London. He holds a Master of Research in Economics from the European University Institute, an MSc in International Economics from AUEB and a Bachelor's in Economics from the Aristotle University of Thessaloniki, where he graduated top 3rd of his class. His research focuses in the area of Growth Theory, Dynamic Optimal Taxation, Development, Demographics and Environmental Economics. His recent work belongs in the area of Behavioural Macroeconomics where he tries to explain the inequality epidemic through behavioural/cultural changes that occur during the stages of economic development. Last, he also works on Unified Growth Theory after his research visit in the department of economics of Brown University. He has published in many leading peer-refereed journals, such as the Journal of Economic Dynamics and Control, Canadian Journal of Economics, Macroeconomic Dynamics and the Journal of Public Economic Theory.

Representative Publications:

“Dynamic Adjustment of Fiscal Policy under a Debt Crisis“, single authored, forthcoming, Journal of Economic Dynamics and Control (2018).

“Green Spending Reforms, Growth and Welfare with Endogenous Subjective Discounting“, Macroeconomic Dynamics (2015), with E. Vella and S. Kalyvitis.

“Optimal Fiscal Policy with Endogenous Time Preference“, Journal of Public Economic Theory (2015), with S. Kalyvitis.

“Aging, Growth and the Allocation of Public Expenditures on Health and Education“, single authored, Canadian Journal of Economics (2014).

“Endogenous Time Preference and Public Policy: Growth and Fiscal Implications“(with S.Kalyvitis), Macroeconomic Dynamics (2010).

“Public Capital Maintenance and Congestion: Long-Run Growth and Fiscal Policies”(with S.Kalyvitis), Journal of Economic Dynamics and Control, December, (2008).