Konstantinidi Eirini

Contact Details

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Current Academic Position

Sept. 2010	**Lecturer in Finance**
	University of Exeter, Business School

Education

2006 - 2010	**Ph.D in Finance**
	University of Piraeus, Department of Banking and Financial Management
	Title: “Essays on the efficiency of volatility derivatives markets”
	Committee: Assist. Prof. George Skiadopoulos (advisor), Prof. Angelos Antzoulatos, Prof. Gikas Hardouvelis
2004 - 2005	**International MBA (Specialisation: Financial Engineering)**
	Athens University of Economics and Business, Department of Management Science and Technology
	Awarded with *distinction*
2003 - 2004	**M.Sc. in International Accounting and Financial Studies**
	University of Strathclyde, Strathclyde Business School
	Awarded with *distinction*
1998 - 2003	**B.Sc. in Statistics**
	Athens University of Economics of Business, Department of Statistics

Publications in Journals (Refereed)

Konstantinidi, E. and Skiadopoulos, G. (2010), “Are VIX futures prices predictable? An empirical investigation”, *International Journal of Forecasting*, forthcoming.

Konstantinidi, E., Skiadopoulos, G. and Tzagkaraki, E. (2008), “Can the Evolution of Implied Volatility be Forecasted? Evidence from European and US Implied Volatility Indices”, *Journal of Banking and Finance*, 32(11), 2401-2411.

Research in Progress

Jiang, G.J., Konstantinidi, E., and Skiadopoulos, G. (2010), "The impact of news announcements on volatility spillovers: International evidence from implied volatility markets", Working paper.

Konstantinidi, E., Papazian, G. and Skiadopoulos, G. (2010), "Modelling the dynamics of temperature with a view to weather derivatives", Working paper.

Conference Presentations (Refereed)

December 2010	**4th CSDA International Conference on Computational & Financial Econometrics** London, UK
October 2010	**Financial Management Association(FMA) Annual Meeting** New York, US
July 2010	**9th Conference on Research on Economic Theory and Econometrics** Tinos, Greece
June 2010	**Financial Management Association (FMA) European Conference** Hamburg, Germany
December 2009	**8th Annual Conference of the Hellenic Finance & Accounting Association (HFAA)** Thessaloniki, Greece
June 2009	**Financial Management Association (FMA) European Conference** Turin, Italy
June 2008	**European Financial Management Association (EFMA) Annual Meeting** Athens, Greece
July 2007	**11th International Congress on Insurance: Mathematics and Economics** Piraeus, Greece
June 2007	**International Workshop in Economics and Finance** Tripolis, Greece

Presentations in Seminars

December 2010	University of Bath, Management School
February 2010	University of Exeter, Exeter Business School
March 2009, March 2008, June 2007	University of Piraeus, Department of Banking and Financial Management

Discussions in Conferences

June 2010	**"Intraday Price and Volume Information for Volatility-Based Trading: Does it Pay?", Kalotychou, E., Fuertes, A-M and Todorovic, N.** Financial Management Association (FMA) European Conference, Hamburg

June 2009	**"An empirical examination of multifactor deterministic volatility function models", Kuo, I-D. And Liao, I-J.** Financial Management Association (FMA) European Conference, Turin
June 2008	**"Empirical investigation of the dynamic relation between the corporate bond market and the credit default swap market", Kavussanos, M. and Palamidi, M.** European Financial Management Association (EFMA) Annual Meeting, Athens

Refereeing

Journal of Banking and Finance, Theory and Decision

Awards

January 2009	**American Finance Association 2009 (AFA, San Francisco,) student travel grant** *Organizer:* Prof. John Cochrane

Teaching Experience

2010	**Investment Research Methods I** M.Sc. in Finance & Investment and M.Sc. Financial Analysis & Fund Management programs (for full time students) University of Exeter, Exeter Business School
2009	**Tutorials for the module 'Financial Derivatives and Applications'** M.Sc. in Banking and Financial Management program (for part time students) University of Piraeus, Department of Banking and Financial Management
2009	**Tutorials for the module 'Financial Derivatives and Applications'** M.Sc. in Banking and Financial Management program (for full time students) University of Piraeus, Department of Banking and Financial Management
2008	**Tutorials for the module 'Investments'** M.Sc. in Banking and Financial Management program (for full time students) University of Piraeus, Department of Banking and Financial Management
2008	**Seminar on Matlab for Postgraduate Students** M.Sc. in Banking and Financial Management program (for full time & executive students) University of Piraeus, Department of Banking and Financial Management

Attended Seminars & Summer Schools

2009	**CORE Lecture Series: Jumps and Volatility in High Frequency Financial Data (Prof. Yacine Ait-Sahalia, Princeton University).** Université Catholique de Louvain
2006	**Third Summer School in Stochastic Finance, Chios** Athens University of Economics & Business, Department of Statistics University of Aegean, Department of Actuarial & Statistical Science

2003	**First Summer School in Financial Mathematics, Samos**
	University of Aegean, Department of Actuarial & Statistical Science
2002	**Seminar in Modern Physics - Probability and Statistics, Athens**
	Athens University of Economics and Business, Department of Statistics

Languages

English	Fluent
German	Mother Tongue

Computer Skills

Matlab, E-Views, SPSS, Minitab, S-Plus,

References

Prof. Angelos Antzoulatos

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Prof. Gikas Hardouvelis

Department of Banking and Financial Management, University of Piraeus, Greece, and Chief Economist, Eurobank EFG, Athens, Greece.

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Assoc. Prof. George Jiang

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Assoc. Prof. George Skiadopoulos

Department of Banking and Financial Management, University of Piraeus, Greece, and Financial Options Research Centre, Warwick Business School, University of Warwick, UK.

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