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University Education

- PhD in Finance, Department of Management Science and Technology, Athens University of Economics and Business, 2006.
- MSc in Mathematical Trading and Finance, Cass Business School, London, 2001.
- BSc in Economics, Department of Economics, Athens University of Economics and Business, 2000.

Academic Appointments

- 2016-present, Assistant Professor in Finance, Department of Economics, National and Kapodistrian University of Athens.
- 2011 to 2015, Lecturer in Finance, Department of Economics, National and Kapodistrian University of Athens.
- 2006-2011, Lecturer in Finance (with tenure), Essex Business School (EBS), University of Essex.

Publications

- Chronopoulos D., Dotsis, G., and Milonas, N. (2019) "International Evidence on the Determinants of Domestic Sovereign Debt Bank Holdings", Journal of Financial Services Research, forthcoming.
- Triantafyllou, A., Dotsis, G. (2017) "Option-Implied Expectations in Commodity Markets and Monetary Policy", *Journal of International Money and Finance*, 77, pp.1-17.
- Dotsis, G. (2017) "The Market Price of Risk of the Variance Term Structure", *Journal of Banking and Finance*, 84, pp. 41-52.
- Dotsis, G., and Vlastakis N. (2016) "Corridor Volatility Risk and Expected Returns", *Journal of Futures Markets*, 36, pp. 488–505.
- Triantafyllou, A., Dotsis, G., and Sarris, A. (2015) "Volatility Forecasting and Time-Varying Variance Risk Premiums in Grain Commodity Markets", *Journal of Agricultural Economics*, 66, 329–357.
- Coakley, J., Dotsis, G., Liu, H., and Zhai, J. (2013) "Investor Sentiment and

Value and Growth Stock Index Options", *European Journal of Finance*, 20, pp. 1211-1229.

- Makropoulou, V., Dotsis, G., and Markellos, R. N. (2013) "Environmental Policy Implications of Extreme Variations in Pollutant Stock Levels and Socioeconomic Costs", *Quarterly Review of Economics and Finance*, 53, pp. 417-428.
- Kourtis A., Dotsis, G., and Markellos, R. N. (2012)" Parameter Uncertainty in Portfolio Selection: Shrinking the Inverse Covariance Matrix", *Journal of Banking and Finance*, 36, pp. 2522–2531.
- Dotsis, G., Makropoulou, V., and Markellos, R. N. (2012) "Offshore Petroleum Lease Evaluation under Uncertainty and Volatility Estimation Risk", *Applied Economics Letters*, 19, pp. 133–137.
- Chourdakis, K., and Dotsis G. (2011) "Maximum Likelihood Estimation of Non-Affine Volatility Processes", *Journal of Empirical Finance*, 18, pp. 533–545.
- Psychoyios, D., Dotsis, G., and Markellos, R.N. (2010) "A Jump Diffusion Model for VIX Options and Futures", *Review of Quantitative Finance and Accounting*, 35 , pp. 245–269.
- Vlastakis, N., Dotsis, G., and Markellos, R.N. (2009) "How Efficient is the European Football Betting Market? Evidence from Arbitrage and Trading Strategies", *Journal of Forecasting*, 28, pp.426-444.
- Dotsis, G., Markellos, R.N., and Mills, T.C. (2009) "Estimation of Continuous- Time Stochastic Volatility Models", in T.C. Mills and K. Patterson (eds), *Handbook of Econometrics, Vol. II, Palgrave*.
- Vlastakis, N., Dotsis, G., and Markellos, R.N. (2008) "Nonlinear Modeling of European Football Scores Using Support Vector Machines", *Applied Economics*, 40 (1), pp. 111-118.
- Dotsis, G., Psychoyios, D., and Skiadopoulos G. (2007) "An Empirical Comparison of Continuous Time Models of Implied Volatility Indices", *Journal of Banking and Finance*, 31, pp. 3584-3603.
- Dotsis, G., and Markellos, R.N. (2007) "The Finite Sample Properties of the GARCH Option Pricing Model", *Journal of Futures Markets*, 27, pp. 599-615.
- Dotsis, G., Psychoyios, D., and Markellos, R.N. (2006) "Modeling Greek Equity Prices using Jump Diffusion Processes", *Operational Research: An International Journal*, 6, pp. 131 – 145.

Chapters in Books

- "Extreme Volatility in Agricultural Commodity MArkets and Implications for Food Security" (with A. Triantafyllou and A. Sarris) in G. Mergos and M. Papanastassiou (eds), Investment and Financing along Agro-food Value Chains for Food Security and Sustainability, Palgrave, 2016.
- "Estimation of Continuous-Time Stochastic Volatility Models," (with T.C. Mills and R.N. Markellos) in T.C. Mills and K. Patterson (eds), Handbook of Econometrics, Vol. II, Palgrave, 2009.

Books

- IOU, Money and Banking", (in Greek), Utopia Publisher.

Working papers

- Dotsis G. (2019) "Investment Under Uncertainty When Interest Rates Are at the Zero Lower Bound".
- Dotsis G. (2018) "Option Pricing Methods in the Late 19th Century", Featured in VoxEU and BloombergView.
- Dotsis G. (2019) "Bank Capital and the Modigliani-Miller Theorem When Loans Create Deposits".
- Triantafyllou A., Dotsis, G., and Sarris, A.H. (2018) "Assessing the Vulnerability to Price Spikes in Agricultural Commodity Markets".
- Coakley, C. Dotsis G., Kourtis, A., and Psychoyios, D. (2017) " The S&P 500 Index Inclusion Effect: Evidence from the Options Market".
- Petris P., Dotsis, G., and Alexakis, P. (2019) "The “Flats for Land” Exchange System in Greece. An Idiosyncratic Equity Financing Mechanism in the Early Post–War Period" .

Refereeing

- Oxford University Press, Economic Modeling, Journal of International Money and Finance, Journal of Banking and Finance, Journal of Forecasting, Review of Quantitative Finance and Accounting, Journal of Economic Dynamics and Control, Journal of Time Series Analysis, Computers and Electronics in Agriculture, Studies in Nonlinear Dynamics & Econometrics, Energy Economics.

School and University service

- PhD committee, 2014-present, Department of Economics, University of Athens.
- Assistant Postgraduate Director: 2010-2011 EBS, University of Essex.
- Visit/Open Days Coordinator, EBS, University of Essex: 2006- 2009.