

Personal Info

Areas of Research Interest: Empirical Banking; Behavioral Finance; SME Finance

E-mail: anastasioud@aueb.gr | | d.anastasiou92@gmail.com

Personal Website: anastasioud.wixsite.com/anastasioud

Military Obligations: None

Nationality: Greek

Education

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| 2016 – 2019 | Ph.D. in Finance Athens University of Economics and Business |
| 2014 – 2016 | M.Sc. in Applied Economics and Finance Athens University of Economics and Business |
| 2010 – 2014 | B.Sc. in Economics Athens University of Economics and Business |

Professional Training Programs

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| 2019 | Macroeconometric Forecasting International Monetary Fund |
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Professional Experience

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| 2023 – today | Senior Economist – Alpha Bank (<i>full-time</i>) |
| 2019 – 2023 | Research Economist – Alpha Bank (<i>full-time</i>) |
| 2018 – 2019 | Statistical Analyst – Bank of Greece (<i>contract</i>) |
| 2016 – 2018 | Research Assistant – AbbVie Pharmaceuticals (<i>part-time</i>) |

Academic Experience

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| 2020 – 2023 | Postdoctoral Researcher – Athens University of Economics and Business - Research Entitled: “ <i>Discouraged Bank Borrowers' Prevalence: A Microeconomic approach for Eurozone SMEs</i> ” |
| 2020 – 2021 | Adjunct Lecturer – Athens University of Economics and Business |
| 2022 – 2023 | - Banking and Finance (Undergrad) |

2016 – 2019

Teaching Assistant – Athens University of Economics and Business

- Quantitative Methods for Finance (Postgrad)
- Quantitative Methods for Accounting (Postgrad)
- Quantitative Methods for Shipping Finance (Postgrad)

Refereed Publications

1. Anastasiou, D., Ftiti, Z., Louhichi, W., and Ben Ameer, H., (2023), Revisiting Capital Flow Drivers: Evidence from Direct (Pull & Push) & Indirect (Contagion) Factors, [**Journal of International Money and Finance**](#) (ABS: **3***)
2. Katsafados, A., and Anastasiou, D., (2023), Short-term Prediction of Bank Deposit Flows: Do Textual Features matter? [**Annals of Operations Research**](#) (ABS: **3***)
3. Tzomakas, C., Anastasiou, D., Katsafados, A., and Krokida, S., (2023), Crisis sentiment and banks' stock price crash risk: A missing piece of the puzzle? [**Journal of International Financial Markets, Institutions & Money**](#), Vol. 87, 101806. (ABS: **3***)
4. Anastasiou, D., Kallandranis, C., Khurramovich, K. K., (2023). Senior bank loan officers' expectations for loan demand: A note, [**Cogent Business & Management**](#), Vol. 10(1), 1-13. (ABS: **1***)
5. Vlassas I., Kallandranis, C., Anastasiou, D., (2023). Innovative Activity and Access to Finance of SMEs: Views and Agenda, [**Theoretical Economics Letters**](#), Vol. 13(1), 59-83. (ABS: **1***)
6. Kallandranis, C., Anastasiou, D., and Drakos, K., (2023), Credit Rationing Prevalence for Eurozone Firms, [**Journal of Business Research**](#), Vol. 158, 113640 (ABS: **3***)
7. Anastasiou, D., Ftiti, Z., Louhichi, W., and Tsouknidis, D., (2023), Household deposits and consumer sentiment expectations: Evidence from Eurozone, [**Journal of International Money and Finance**](#), Vol. 131, 102775 (ABS: **3***)
8. Anastasiou, D., and Kapopoulos, P., (2023), Dynamic linkages between financial stress and real estate market in Greece, [**International Journal of Banking, Accounting and Finance**](#), Vol. 13(3), 321-340. (ABS: **2***)
9. Anastasiou, D., and Katsafados, A., (2023), Bank deposits and textual sentiment: When a European Central Bank president's speech is not just a speech, [**The Manchester School**](#), Vol. 91(1), 55-87. (ABS: **2***)
10. Anastasiou, D., Giannoulakis, S., Koutoupis, A., Tzomakas, C., and Davidopoulos, L., (2022), European Banks' Profitability and Sentimental Cycle, [**Review of Behavioral Economics**](#), Vol. 9(3), 223-250. (ABS: **2***)
11. Anastasiou, D., Ballis, A., and Drakos, K., (2022), Constructing a Positive Sentiment Index for COVID-19: Evidence from G20 Stock Markets, [**International Review of Financial Analysis**](#), Vol. 81, 102111. (ABS: **3***)

12. Anastasiou, D., and Giannoulakis, S., (2022), Are firm expectations on the availability of finance Rational, Adaptive or Regressive? [Journal of Economic Studies](#), Vol. 49(5), 833-849. (ABS: **2***)
13. Anastasiou, D., Kallandranis, C., and Drakos, K., (2022), Borrower Discouragement Prevalence for Eurozone SMEs: Investigating the Impact of Economic Sentiment, [Journal of Economic Behavior and Organization](#), Vol. 194, 161-171. (ABS: **3***; ABDC: **A***)
14. Anastasiou, D., and Kapopoulos, P., Zekente, KM., (2021), Sentimental Shocks and House Prices, [Journal of Real Estate Finance and Economics](#), Vol., (ABS: **3***)
15. Anastasiou, D., and Petralias, A., (2021), On the Construction of a Leading Indicator Based on News Headlines for Predicting Greek Deposit Outflows, [International Journal of Business Management and Finance Research](#), Vol. 4(1), 1-11. (*Lead article*)
16. Anastasiou, D., Bragoudakis, Z., and Giannoulakis, S., (2021), Perceived vs Actual Financial Crisis and Bank Credit Standards: Is there any indication of Self-Fulfilling Prophecy? [Research in International Business and Finance](#), Vol. 58, 101486. (ABS: **2***)
17. Anastasiou, D., and Drakos, K., (2021), Depositors' Behavior and Crisis Sentiment: Evidence from the EU countries, [Journal of Economic Behavior and Organization](#), Vol. 184, 117-136. (ABS: **3***; ABDC: **A***)
18. Anastasiou, D., Ballis, A., and Drakos, K., (2021), Cryptocurrencies' Price Crash Risk and Crisis Sentiment, [Finance Research Letters](#), Vol. 42, 101928. (ABS: **2***; ABDC: **A**)
19. Anastasiou, D., (2021), Macroeconomic Determinants of MIR Rate: Evidence from the Euro area, [Journal of Central Banking Theory and Practice](#), Vol. 10(1), 39-53.
20. Anastasiou, D., and Drakos, K., (2021), Nowcasting the Greek (Semi-) Deposit Run: hidden uncertainty about the future currency in a Google search? [International Journal of Finance and Economics](#), Vol. 26(1), 1133-1150. (ABS: **3***)
21. Anastasiou, D., and Drakos, K., (2021), Borrowers' Perceptions of Lending Conditions: Worlds Apart or Closer than Close? [International Journal of Banking, Accounting and Finance](#), Vol. 12(3), 285-307. (ABS: **2***)
22. Anastasiou, D., Bragoudakis, Z., and Malandrakis, I., (2020), Non-performing loans, Governance Indicators and Systemic Liquidity Risk: Evidence from Greece, [Interdisciplinary Journal of Economics and Business Law](#), Vol. 9(1), 91-114. (ABS: **1***)
23. Anastasiou, D., and Drakos, K., (2019), A Note on Bank Loan Officers' Expectations for Credit Standards: Evidence from the European Bank Lending Survey, [International Journal of Finance and Economics](#), Vol. 24(1), 49-53. (ABS: **3***)

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24. Anastasiou, D., and Drakos, K., (2019), The Association Between Bank Credit Terms and Conditions and the Business Cycle in the Euro Area, [Applied Economics Quarterly](#), Vol. 65(4), 247-256. (*Lead article*) (ABDC: **B**)
25. Anastasiou, D., Louri, H., and Tsionas, M., (2019), Non-performing loans in the euro area: Are core-periphery banking markets fragmented, [International Journal of Finance and Economics](#), Vol. 24(1), 97-112. (ABS: **3***)
26. Anastasiou, D., Drakos, K., and Giannoulakis, S., (2018), Are Bank Credit Standards affected by the Business Cycle? Evidence from the Euro Area, [Applied Economics Quarterly](#), Vol. 64(1), 5-16. (*Lead article*) (ABDC: **B**)
27. Anastasiou, D., Efthymiou X., Kakouros M., and Drakos, K., (2017), Calculating the Return on Investment for IFN-Free DAAS: The case of Greece, [Value in Health](#), Vol. 20(9), A783. (Impact Factor: 5.101)
28. Anastasiou, D., (2017), Is ex-post credit risk affected by the cycles? The case of Italian banks, [Research in International Business and Finance](#), Vol. 42, 242-248. (ABS: **2***)
29. Anastasiou, D., Louri, H., and Tsionas, M., (2016), Determinants of Non-performing loans: Evidence from Euro-area countries, [Finance Research Letters](#), Vol. 18, 116-119. (ABS: **2***; ABDC: **A**)

Other Publications

1. Anastasiou, D., (2022), Management and Resolution methods of Non-performing loans: A Review of the Literature, in *H.B. Ameer, Z. Ftiti, W. Loubichi, J.L. Prigent (Eds)*, [Handbook of Crises and Uncertainty in the Economy](#), Chapter 11, 187-201, Springer.
2. Kapopoulos, P., Thomaidou, F., and Anastasiou, D., (2020), Investment Drivers and Shocks' Geometry in Greece. [Alpha Bank Insights](#), July.

Papers in Progress

1. Anastasiou, D., Kapopoulos, P., and Zekente, KM., (2023). Housing affordability and tourism activity: Friends or foes? under review at [Kyklos](#) (ABS: 3*)
2. Anastasiou, D., Bragoudakis, Z., Katsafados, A., Krokida, S., Zekente, KM., (2023), Central banks' diverging communication and real estate prices: Friends or Foes? to be submitted at [Journal of Money, Credit and Banking](#) (ABS: 4*)
3. Ballis, A., and Anastasiou, D., (2023), Testing for herding in AI-themed cryptocurrencies following the launch of ChatGPT, to be submitted at [The Journal of Financial Data Science](#)
4. Anastasiou, D., Ballis, A., and Kallandranis, C., (2023), Positive COVID-19 related Sentiment and Economic Uncertainty, under review at [International Review of Financial Analysis](#) (ABS: 3*)
5. Anastasiou, D., Pasiouras, F., Rizos, A., and Stratopoulou, A., (2023), Discouraged Borrowers and Sentimental Shocks, to be submitted at [Journal of Money, Credit and Banking](#) (ABS: 4*)
6. Anastasiou, D., Pasiouras, F., Rizos, A., and Stratopoulou, A., (2023), Do macroprudential policies make firms more-or-less discouraged to apply for a bank loan? to be submitted at [Journal of Financial Stability](#) (ABS: 3*)
7. Karagiorgis, A., Anastasiou, D., and Drakos, K., (2023), Hedge Fund Leverage and Prime Brokers' Stock Price Crash Risk, to be submitted at [Journal of Financial Economics](#) (ABS: 4**)

Invited Lectures and Talks

- 2023 - Quantitative Economics and Data Analysis: From theory to practice with MS Excel
Panteion University of Social and Political Sciences
- 2022 - Current developments and economic outlook of Greece: The impact of energy shock
Athens University of Economics and Business
- 2021 - The impact of COVID-19 pandemic on the Greek economy
Athens University of Economics and Business
- 2020 - The impact of COVID-19 pandemic on the Greek economy
Athens University of Economics and Business

Presentations at Conferences

- 2023 - World Finance Conference, Norway
 - 4th Financial Economics Meeting (FEM-2023), France
 - 2023 International Conference in Finance, Banking and Accounting, France
- 2022 - 3rd Financial Economics Meeting (FEM-2022), France
- 2021 - International Finance and Banking Society (IFABS) 2021 Oxford Conference, UK
 - Essex Finance Centre (EfiC) 2021 Conference in Banking and Corporate Finance, UK
- 2019 - 10th Financial Engineering and Banking Society, Greece
 - 23rd International Conference on Macroeconomic Analysis and International Finance, Greece
 - 87th International Atlantic Economic Conference, Greece
- 2018 - 14th International Biennial Conference of the Athenian Policy Forum, Greece
 - 8th International Conference of the Financial Engineering and Banking Society, Italy
- 2017 - 8th Financial Engineering and Banking Society, Greece
 - 2nd Vietnam Symposium in Banking and Finance, Vietnam
 - 21st International Conference on Macroeconomic Analysis and International Finance, Greece
- 2016 - 7th Financial Engineering and Banking Society, Greece
 - World Finance Banking Symposium, Dubai
 - Annual Meeting of the Association of Southern-European Economic Theorists, Greece

Editorial Member & Ad Hoc Referee

Associate Editor: International Journal of Business Management and Finance Research

Editorial Member: Financial Economics Letters

Ad Hoc Referee: Journal of International Financial Markets, Institutions & Money (x2); Journal of International Money and Finance; International Review of Financial Analysis (x2); International Journal of Finance and Economics (x4); Annals of Operations Research; Journal of Real Estate Finance and Economics; Small Business Economics; Finance Research Letters (x2); Economic Modelling (x2); Applied Economics; Journal of Economic Studies; Financial Innovation; Applied Financial Economics; Applied Economics Letters; International Journal of Banking, Accounting and Finance (x3); Journal of Economics and Business (x2); Financial Innovation; The Journal of Economic Asymmetries; Economics and Business Letters; Review of Economic Analysis.

International Esteem Indicators

IDEAS RePEc: top 28% of Europe-based authors

Google Scholar: h-index: 11; i10-index: 12; citations: 850

SSRN: top 10% of authors on SSRN by total paper downloads

ResearchGate: top 6% of ResearchGate authors in the field of Financial Economics

P-rank: 200th in the #EU and 3rd in #Greece for the year 2022 based on the ABDC list

Other Skills

Language Skills: Greek (Native), English (Proficient), Italian (Basic)

Computer Skills: Stata, EViews, MS Office, Bloomberg, Thomson Reuters – DataStream

Soft Skills: Responsibility, Teamwork, Creativity, Goal setting, Positive attitude, Communication

This version: *August 2023*