

### Academic Personnel Short Profile / Short CV

<b>University:</b>	Cyprus University of Technology
<b>Surname:</b>	Savva
<b>Name:</b>	Christos
<b>Rank:</b>	Associate Professor
<b>Faculty:</b>	Faculty of Management and Economics
<b>Department:</b>	Commerce, Finance and Shipping
<b>Scientific Domain:</b>	Financial Econometrics, Quantitative Economics and Finance

<b>Academic qualifications (list by highest qualification)</b>				
<b>Qualification</b>	<b>Year</b>	<b>Awarding Institution</b>	<b>Department</b>	<b>Thesis title</b>
<b>Ph.D. in Economics</b>	2006	University of Manchester, UK	Economics	Volatility and Correlations In Financial Markets and Macroeconomics
<b>M.Sc. in Economics and Econometrics</b>	2003	University of Manchester, UK	Economics	
<b>B.Sc. in Economics</b>	2002	University of Athens	Economics	

<b>Employment history – List by the three (3) most recent</b>				
<b>Period of employment</b>		<b>Employer</b>	<b>Location</b>	<b>Position</b>
<b>From</b>	<b>To</b>			
2009	today	Cyprus University of Technology	Limassol, Cyprus	Associate Professor
2006	2009	Economics Research Centre, University of Cyprus	Nicosia, Cyprus	Research Coordinator
2003	2006	Department of Economics, University of Manchester	Manchester, UK	Graduate Teaching Assistant

**Key refereed journal papers, monographs, books, conference publications etc. List the five (5) more recent and other five (5) selected –(max total 10)**

Ref. Number	Year	Title	Other authors	Journal and Publisher / Conference	Vol.	Pages
1	2019	Neglecting structural breaks when estimating and valuing dynamic correlations for asset allocation	A. Halunga	Econometric Reviews / Taylor & Francis	(forthcoming)	
2	2019	Sentiment, Order Imbalance and Co-movement. An Examination of Shocks to Retail and Institutional Trading Activity	P. Chelley-Steeley and N. Lambertides	European Financial Management / Wiley	(forthcoming)	
3	2019	Tourism Stocks in Times of Crisis: An Econometric Investigation of Unexpected Nonmacroeconomic Factors	A. Zopiatis, N. Lambertides and M. McAleer	Journal of Travel Research / Sage Publications	(forthcoming)	
4	2019	Idiosyncratic Volatility: Influence of Macro-Finance Factors	Idiosyncratic Volatility: Influence of Macro-Finance Factors	Review of Quantitative Finance and Accounting / Springer	(forthcoming)	
5	2018	The Risk and Return Conundrum Explained: International Evidence	P. Theodossiou	Journal of Financial Econometrics / Oxford Academic	16(3)	486-521
6	2017	The effects of oil price shocks on U.S. stock order flow imbalances and stock returns	D. Tsoukinidis and N. Lamertides	Journal of International Money and Finance / Elsevier	74	137-146

7	2017	Replication of Grier, Henry, Olekalns and Shields (2004) the Asymmetric Effects of Uncertainty on Inflation and Output Growth		Journal of Applied Econometrics / Wiley	31(6)	1192-1196
8	2016	Skewness and the Relation between Risk and Return	P. Theodossiou	Management Science / Informs	62(6)	1598-1609
9	2009	Financial Dollarization: Short Run Determinants in Transition Economies	K. Neanidis	Journal of Banking and Finance / Elsevier	33	1860-1873
10	2008	Periodic Dynamic Conditional Correlations between Stock Markets in Europe and the US	D. Osborn and L. Gill	Journal of Financial Econometrics / Oxford Academic	6(3)	307-325

<b>Research Projects. List the five (5) more recent and other five (5) selected (max total 10)</b>				
<b>Ref. Number</b>	<b>Date</b>	<b>Title</b>	<b>Funded by</b>	<b>Project Role*</b>
1	Dec 2010 – Nov 2012	An Econometric and Social Analysis of the Impact of Tobacco Control Policies in the Hospitality and Tourism Industry in Cyprus	Research Promotion Foundation	Coordinator
2	Dec 2008 – Nov 2011	Developing Macroeconomic Model for Forecasting Cypriot Economy	Research Promotion Foundation	Co-applicant

<b>Consulting Services and/or Participation in Councils / Boards/ Editorial Committees. List the five (5) more recent</b>				
<b>Ref. Number</b>	<b>Period</b>	<b>Organization</b>	<b>Title of Position or Service</b>	<b>Key Activities</b>
1	2014 - today	Cyprus Economic Policy Review	Associate Editor	
2	2011 - today	Multinational Finance Journal	Managing Editor	

**Awards / International Recognition (where applicable). List the five (5) more recent and other five (5) selected.  
(max total 10)**

<b>Ref. Number</b>	<b>Date</b>	<b>Title</b>	<b>Awarded by:</b>
1	2006	ESRC Postdoctoral Fellowship	ESRC, UK (awarded but not accepted)
2	2005-2006	Bursary Award from Economics Discipline area	University of Manchester
3	2003-2005	Grant for doctoral studies	International Institute of Education (IIE) of USA
4	1998-2002	Grant for undergraduate studies.	International Institute of Education (IIE) of USA
5	1998-2002	Greek State Scholarships Foundation (IKY) award for academic performance	Greek government