

MILLER COLLEGE OF BUSINESS
VITA – AACSB
September 1, 2019 – August 31, 2024

PROFESSIONAL BACKGROUND

Name: Peter Theodossiou

Rank: Professor

Involvement: Participating

Qualification: Scholarly Academic

Brief Description for Basis of Qualification: SA because of at least 3 peer-reviewed journal publications in last 5 years.

Office Address: WB 301

Area of Academic Discipline Specialization: Finance & Insurance

Degrees

Ph.D. Degree:

Name of Degree: Ph.D.

Year Conferred: 1987

Degree-Granting Institution: City University of New York

Principal Academic Units:

Major Fields of Study: Financial Economics

Minor Field of Study: Econometrics

Dissertation Title: Corporate Failure Prediction Models for the US Manufacturing and Retailing Sectors

MBA Degree:

Name of Degree: MBA

Year Conferred: 1986

Degree-Granting Institution: Baruch College, City University of New York

Principal Academic Units:

Major Fields of Study: Finance

Minor Field of Study:

Dissertation Title:

MA Degree:

Name of Degree: MA

Year Conferred: 1984

Degree-Granting Institution: Queens College, City University of New York

Principal Academic Units:

Major Fields of Study: Economics

Minor Field of Study:

Dissertation Title:

B.S. Degree:

Name of Degree: B.S.

Year Conferred: 1980

Degree-Granting Institution: School of Law and Economics, Aristotle's University of Thessaloniki, Greece

Principal Academic Units:

Major Fields of Study: Economics

Minor Field of Study:

Dissertation Title:

SCHOLARLY ACTIVITIES

Refereed Journal Articles

1. Theodossiou, P.T., Ellina, P., Savva, C. (2022). Stochastic Properties and Pricing of Bitcoin Using a GJR-GARCH Model with Conditional Skewness and Kurtosis Components (ABDC: A, ABS: 3, Impact Factor: 2.29). *Review of Quantitative Finance and Accounting, Tier 2*, 59, 695-716. <https://doi.org/10.1007/s11156-022-01055-x> **Tier 2**/Basic or Discovery Scholarship
2. Theodossiou, P.T., Theodossiou, A. (2021). Consequences of Outlier Returns for Event Studies: A Methodological Investigation and Treatment (ABDC: A, ABS: 3, Impact Factor: 3.6). *The International Journal of Accounting, Tier 2*, 56(3), 1-23. <https://doi.org/10.1142/S109440602150013X> **Tier 2**/Basic or Discovery Scholarship
3. Ioannidis, F., Kosmidou, K., Savva, C., Theodossiou, P.T. (2021). Electricity Pricing Using a Periodic GARCH-M Model with Conditional Skewness and Kurtosis Components (ABDC: A*, ABS: 3, Impact Factor: 9.252). *Energy Economics, Tier 2*, 95, 17. <https://doi.org/10.1016/j.eneco.2021.105110> **Tier 2**/Basic or Discovery Scholarship
4. Theodossiou, P.T., Savva, C. (2021). Market Price of Risk estimation: Does Distribution Matter? (ABDC: B, ABS: n/a, IF: 0.88). *Communications in Statistics: Theory and Methods*, 51(21), 1-20. <https://doi.org/10.1080/03610926.2021.1872643> /Basic or Discovery Scholarship
5. Delis, M.D., Savva, C., Theodossiou, P.T. (2020). The Impact of the Coronavirus Crisis on the Market Price of Risk (ABDC: A, ABS:3, Impact Factor: 3.554). *Journal of Financial Stability, Tier 1*, 53, 12. <https://doi.org/10.1016/j.jfs.2020.100840> **Tier 1**/Basic or Discovery Scholarship
6. Theodossiou, P.T. (2020). Truncated Skewed Type III Generalized Logistic Distribution: Risk Measurement Applications (ABDC: B, ABS: n/a, Impact Factor: 0.88). *Communications in Statistics: Theory and Methods*, 51(5), 1379-1402.

<https://doi.org/10.1080/03610926.2020.1764036> /Basic or Discovery Scholarship

7. Theodossiou, P.T. (2020). Clarifying Managerial Biases Using a Probability Framework (ABDC: A, ABS: 1, Impact Factor: 8.222). *Journal of Behavioral and Experimental Finance*, 27, 7. <https://doi.org/10.1016/j.jbef.2020.100333> /Basic or Discovery Scholarship
8. Theodossiou, P.T., Tsouknidis, D., Savva, C. (2020). Freight Rates in Downside and Upside Markets: Pricing of Own and Spillover Risk from Other Shipping Segments in the Presence of Skewness (ABDC: A, ABS: 3, IF: 2.175). *Journal of the Royal Statistical Society*, 183(3), 1097-1119. <https://doi.org/10.1111/rssa.12553> /Basic or Discovery Scholarship

Presentations at Conferences

1. Theodossiou, P. T. (Author), 30TH Annual Conference of the Multinational Finance Society, "'Spillovers Into the German Electricity Market from the Gas, Coal, and CO2 Emissions Markets'," Multinational Finance Society, Vaasa, Finland. (July 1, 2024). Basic or Discovery Scholarship
2. Theodossiou, P. T. (Presenter), International Conference on Applied Business and Economics - ICABE 2023, "Cognitive Biases and their Impact on the Supply Chain Inventory Decisions: Theory and Example," Aristotle's University of Thessaloniki, Thessaloniki, Greece. (October 18, 2023). Basic or Discovery Scholarship
3. Theodossiou, P. T. (Author), 29TH Annual Conference of the Multinational Finance Society, "Official Monthly Forecasts of Quarterly U.S. Gross Domestic Product Are Cognitively Biased," University of Neapolis, Pafos, Cyprus & Ball State University, Pafos, Cyprus. (July 2, 2023). Basic or Discovery Scholarship
4. Theodossiou, P. T. (Presenter), 21st Annual Conference, Hellenic Finance and Accounting Association, "Impact of Coal, Gas, and CO2 Emission Allowances on Electricity Prices," Hellenic Finance and Accounting Association, Athens, Greece. (December 17, 2022). Basic or Discovery Scholarship
5. Theodossiou, P. T. (Presenter), 21st Annual Conference, Hellenic Finance and Accounting Association, "Option Pricing with Skewness and Kurtosis Based on the Skewed General Gaussian Distribution," Hellenic Finance and Accounting Association, Athens, Greece. (December 17, 2022). Basic or Discovery Scholarship
6. Theodossiou, P. T. (Presenter), 20th Annual Conference, Hellenic Finance and Accounting Association, "Option Pricing with Skewness and Kurtosis Based on the Skewed General Gaussian Distribution," Hellenic Finance and Accounting Association, University of Macedonia, Greece. (December 18, 2021). Basic or Discovery Scholarship

7. Theodossiou, P. T., 27th Annual Conference of the Multinational Finance Society, "Electricity Pricing Using a Periodic GARCH-M Model with Conditional Skewness and Kurtosis Components," Multinational Finance Society, Virtual. (June 29, 2020). Basic or Discovery Scholarship
8. Theodossiou, P. T. (Author), 10th National Conference of the Financial Engineering and Banking Society, "Event Studies and Outlier Returns," Financial Engineering and Banking Society, Athens, Greece. (December 21, 2019). Basic or Discovery Scholarship
9. Theodossiou, P. T., 18th Annual Conference, Hellenic Finance and Accounting Association, "Consequences of Outlier Returns for Event Studies in Finance: Methodological Investigation and Treatment," Hellenic Finance and Accounting Association, University of West Attica, Athens, Greece. (December 14, 2019). Basic or Discovery Scholarship

Conferences and Meetings Attended

1. 30TH Annual Conference of the Multinational Finance Society, Multinational Finance Society. (June 2024 - July 2024). / Basic or Discovery Scholarship
2. 22nd Annual Conference of the Hellenic, Finance and Accounting Association (HFAA), Hellenic, Finance and Accounting Association (HFAA). (December 2023 - December 2023). / Basic or Discovery Scholarship
3. 22nd Annual Conference of the Hellenic, Finance and Accounting Association (HFAA), Athens, Greece, December 16, 2023., Hellenic, Finance and Accounting Association (HFAA). (December 2023 - December 2023). / Basic or Discovery Scholarship
4. International Conference on Applied Business and Economics - ICABE 2023, Aristotle's University of Thessaloniki, Thessaloniki, Greece. (October 2023 - October 2023). / Basic or Discovery Scholarship
5. 29th Annual Conference of the Multinational Finance Society, Multinational Finance Society. (July 2023 - July 2023). / Basic or Discovery Scholarship
6. 21st Annual Conference, Hellenic Finance and Accounting Association, HFAA. (December 2022 - December 2022). / Basic or Discovery Scholarship
7. 2022 Financial Management Association (FMA) Annual Meeting, FMA. (October 2022 - October 2022). / Basic or Discovery Scholarship
8. 28th Annual Conference of the Multinational Finance Society, Multinational Finance Society. (June 2022 - June 2022). / Basic or Discovery Scholarship

- 27th Annual Conference of the Multinational Finance Society, Multinational Finance Society. (June 2020 - June 2020). / Basic or Discovery Scholarship

SERVICE ACTIVITIES

Student Mentoring/Supervision

- Polina Ellina, Doctoral committee chair/advisor, Commerce, Finance and Shipping.

Honors, Awards, and Recognitions

- National Award, Financial Engineering and Banking Society (FEBS) (December 20, 2019)

Work History

- Professor of Finance. (September 2022 - Present).
- Professor of Finance. (September 2009 - June 2022).

Summary of Intellectual Contributions – AACSB Report

<u>Contribution Type</u>	<u>BDS</u>	<u>AIS</u>	<u>TLS</u>	<u>Total</u>
<i>Refereed Journal Articles (PRJ)</i>	8	0	0	8
<i>Books/Monographs (Mono)</i>	0	0	0	0
<i>Conference Proceedings in Scholarly Meetings (Proc)</i>	0	0	0	0
<i>Presentations at Conferences</i>	9	0	0	9
<i>Professional Presentations (Pres)</i>	0	0	0	0
<i>Grants</i>	0	0	0	0
<i>Textbooks</i>	0	0	0	0
<i>Conferences and Meetings attended</i>	9	0	0	9
<i>Professional Development and Participation</i>	0	0	0	0
<i>Consulting</i>	0	0	0	0

