

Georgios T. Moratis

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A. Education

Dec. 2011 – Jun. 2016 **Ph.D. in Finance**
Dissertation Title: *“Sovereign debt risk and financial markets: three essays”*
Athens University of Economics and Business
Department of Accounting and Finance

Aug. 2008 – Nov. 2009 **MSc in Finance & Investments**
Rotterdam School of Management (RSM)
Erasmus University

Sep. 2002 – Dec. 2007 **BSc in Business Administration**
Athens University of Economics and Business
Department of Business Administration

B. Professional Experience

Mar. 2020 – present **Grant Thornton SA**
Position Senior Manager
Advisory | Financial Services

Nov. 2018 – Feb. 2020 **Ernst & Young**
Position Advisor - Financial Services & Risk Management

Jun. 2016 – Oct. 2018 **Achmea Group | Interamerican**
Position Senior Researcher

Nov. 2003 – Aug. 2008 **Piraeus Direct Services (PDS), Piraeus Bank**
Position Retail Credit Analysis

C. Research Projects

Title **Post-Doctoral Researcher**
Athens University of Economics and Business
Department of Economics

Period: May 2020 – Jun. 2021

Title **Post-Doctoral Fellow**
Athens University of Economics and Business
Department of Accounting and Finance

Period: Jan. 2019 – May 2020

Project Title: *“On the informative value of the EU-wide stress tests”*

Title **Post-Doctoral Fellow**
Department of Accounting and Finance
Period: Dec. 2016 – Apr. 2018
Project Title: “*Determinants of European Bank credit risk*”

D. Teaching Experience

Course **Corporate Finance II (BSc.)**, Adjunct Lecturer
Athens University of Economics and Business
Department of Business Administration
Fall Semester (6 academic years) 2018-19, 2019-20, 2020-21, 2021-22, 2022-23, 2023-24

Course **Investments**, Adjunct Lecturer
Athens University of Economics and Business
Department of Business Administration
Spring Semester (2 academic years) 2021-22, 2022-23

Course **Specialty Finance**, Lecturer
Athens University of Economics and Business
MSc. in Services Management
Spring Semester (4 academic years) 2019-20, 2020-21, 2021-22, 2022-23

Course **Master Thesis Supervision (#5 thesis in total)**
Hellenic Open University
MSc. in Banking
Academic Year 2020-21

E. Academic Publications

“Measuring the systemic importance of banks,” (with P. Sakellaris), *Journal of Financial Stability*, v. 51, pp. 1-16, 2021, 100878. <https://doi.org/10.1016/j.jfs.2021.100878>

“Quantifying the spillover effect in the cryptocurrency market, *Finance Research Letters*, v. 38, pp. , 2021, 101534. <https://doi.org/10.1016/j.frl.2020.101534>

“On the informative value of the EU-wide stress tests and the determinants of banks’ stock return reactions,” (with D. Georgoutsos), *Empirica*, v. 48(4), pp. 977–1008, 2021. <https://doi.org/10.1007/s10663-020-09496-0>

“Bank-sovereign contagion in the Eurozone: A panel VAR Approach,” (with D. Georgoutsos), *Journal of International Financial Markets, Institutions and Money*, v. 48, pp. 146-159, 2017. <https://doi.org/10.1016/j.intfin.2017.01.004>

F. Pieces in Books

“Determinants of Euro-Area Bank CDS Spreads,” (with M.-E. Agoraki and D. Georgoutsos), in *Handbook of Financial Econometrics, Mathematics, Statistics, and Machine Learning*, pp. 2161–2198, 2020, World Scientific. https://doi.org/10.1142/9789811202391_0060

“The Impact of Unconventional Monetary Policy Shocks on Energy Prices,” (with P. Makrychoriti and S. Spyrou), in *Handbook of Energy Finance*, pp. 743 – 764, 2020, World Scientific Publishing Co. https://doi.org/10.1142/9789813278387_0029

G. Conference Presentations

- 2016 20th International Conference on Macroeconomic Analysis & International Finance
- 2015 Paris Financial Management Conference (IPAG), Paris/France
6th National Conference of the Financial Engineering & Banking Society
5th International Conference on the Financial Engineering & Banking Society
19th International Conference on Macroeconomic Analysis & International Finance
- 2014 5th National Conference of the Financial Engineering and Banking Society
Winter 2014 Conference of the Multinational Finance Society, Athens
Paris Financial Management Conference (IPAG), Paris/France

H. Conference Organization

- Organizing Committee 7th National Conference of the Financial Engineering and Banking Society

I. Reviewer in Academic Journals:

- *International Journal of Finance & Economics*
- *Economic Modelling*
- *Finance Research Letters*
- *National Science Center, Poland*
- *Cogent Business and Management*
- *Cogent Economics and Finance*
- *PLOS One*
- *Financial Innovation*