

### Academic Personnel Short Profile / Short CV

<b>University:</b>	Cyprus University of Technology
<b>Surname:</b>	Kalotychou
<b>Name:</b>	Eleni
<b>Rank:</b>	Assistant Professor
<b>Faculty:</b>	Management and Economics
<b>Department:</b>	Commerce, Finance and Shipping
<b>Scientific Domain:</b>	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>
PhD	2005	Cass business School, City University of London	Faculty of Finance	Modelling and Forecasting International Credit Risk: The Case of Sovereign Loans
MSc	2000	London School of Economics	Operational Research	
BA/MA	1999	Cambridge University	Department of Pure Mathematics and Mathematical Statistics	

<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>			
2017	to date	Cyprus University of Technology	Limassol	Assistant Professor
2008	2017	Cass business School, City University of London	London	Senior Lecturer
2008	2017	Cass business School, City University of London	London	Lecturer

**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	Board diversity reforms: Do they matter for EU bank performance?	Arnaboldi, F., Casu-Lukac B., Sarkisyan A.	European Financial Management, Wiley	26	416-454
2	2018	The performance effects of board heterogeneity: what works for EU banks?	Arnaboldi, F., Casu-Lukac B., Sarkisyan A.	The European Journal of Finance, Taylor & Francis	26	897-924
3	2017	Dependence in credit default swap and equity markets: Dynamic copula with Markov-Switching	Fei, F., Fuertes, A.-M.	International Journal of Forecasting, Elsevier	33	662-678
4	2016	The anatomy of sovereign credit contagion	Remolona, E., Wu, E	Journal of International Money and Finance, Elsevier	69	264-286
5	2015	ECB Policy and Eurozone Fragility: Was De Grauwe Right?	Fuertes A.-M., Saka O	Journal of International Money and Finance, Elsevier	54	168-185
6	2015	Return and Volatility Spillover among Banks and Insurers: Evidence from Pre-Crisis and Crisis Periods.	Elyasiani, E., Staikouras, S.K, Zhao, G.	Journal of Financial Services Research, Springer	48	21-52
7	2015	Volume, Intraday and Overnight Returns for Volatility Prediction: Profitability or Accuracy?	Fuertes, A.-M., Todorovic, N.	Review of Quantitative Finance and Accounting, Springer	45	251-278
8	2014	The role of correlation timing in sector allocation.	Staikouras, S.K., Zhao, G.	Journal of Banking and Finance, Elsevier	48	1-12

9	2012	Credit Rating Migration Risk and Business Cycles.	Fuertes A.-M., Fei, F.	Journal of Business Finance and Accounting	39	229-263
10	2010	How do UK banks react to changing central bank rates?	Fuertes A.-M., Heffernan S.	Journal of Financial Services Research, Springer	37	99-130

Research Projects. List the five (5) more recent and other five (5) selected (max total 10)				
Ref. Number	Date	Title	Funded by	Project Role*
1	2014 - 2019	Governance, risk and performance in European banking	Cass Business School, City University London Pump Priming Scheme.	<i>Research Team Member</i>
2	2005-2010	Interest Rate Pass-Through	ESRC	<i>Research Team Member</i>

**Consulting Services and/or Participation in Councils / Boards/ Editorial Committees.  
List the five (5) more recent**

Ref. Number	Period	Organization	Title of Position or Service	Key Activities
1	2009-2011	EFG Eurobank plc., Greece	Professional Development Associate	Teaching
2	2011	Northern Rock plc., UK	Professional Development Associate	Teaching

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

Ref. Number	Date	Title	Awarded by:
1	June 2018	Euronext Capital Markets <b>Best Paper Award</b>	European Financial Management Association
2	September 2018	ADEIMF <b>Best Paper Award</b>	Associazione dei Docenti di Economia degli Intermediari et dei Mercati Finanziari e Finanza d'Impresa