



Athanasios TRIANTAFYLLOU

Ph.D. in Economics

Associate Professor, Finance

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EDUCATION

- 2017** Ph.D. in Economics, University of Athens, Greece
- 2013** M.Phil. in Economics, University of Athens, Greece
- 2010** MSc. in Accounting and Finance, Athens University of Economics and Business, Greece
- 2008** BSc. in Mathematics, University of Athens, Greece

RESEARCH INTERESTS

Agricultural economics, Asset pricing , Commodity markets , Interest rate derivatives , International economics , Monetary

PROFESSIONAL EXPERIENCE

ACADEMIC:

- 2022 - Present** Associate Professor in Finance, IÉSEG School of Management, France
- 2019 - 2019** Visiting professor, Cornell University, Ithaca, USA
- 2017 - 2022** Lecturer (US: Assistant Professor), University of Essex, Colchester, United Kingdom
- 2015 - 2015** General equilibrium modeler, National Technical University of Athens, Athens, Greece

PROFESSIONAL:

- 2016 - 2017** Consultant in Risk Management, Ernst & Young, Athens, Greece

COURSES TAUGHT

- Firm valuation, Grande école (master cycle)
- Multinational financial management, Grande école (master cycle)
- Commodity markets, Grande école (master cycle)
- Fundamentals of financial derivatives, Grande école (bachelor cycle)

- Financial derivatives
- Risk management and financial institutions
- Risk management
- Trading global financial markets
- International finance

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Published

Triantafyllou A., Bermpei T., (2025), The determinants of marginal convenience yield in agricultural commodity markets, *Journal of Futures Markets*, 45(4), pp. 289-307

Triantafyllou T., Bermpei T., Bakas D., Megaritis A., (2025), The Impact of Term Spread Volatility on Economic Activity, *Economics Letters*, 247(112190), pp. 1-6

BERMPEI T., Triantafyllou A., Karadimitropoulou A., Ferrara L., (2024), Commodity currencies revisited: The role of global commodity price uncertainty, *Journal of International Money and Finance*, 145(103096), pp. 1-19

Ferrara L., Triantafyllou A., Karadimitropoulou A., (2024), Oil jump tail risk as a driver of inflation dynamics, *Journal of Commodity Markets*, 36(2024), pp. 100434

Triantafyllou A., Megaritis A., Filomeni S., Bose U., (2024), Can market information outperform hard and soft information in predicting corporate defaults, *International Journal of Finance and Economics*, 29(3), pp. 3567-3592

Bermpei T., Karadimitropoulou A., Triantafyllou T., Alshalahi J., (2023), Does commodity price uncertainty matter for the cost of credit? Evidence from developing and advanced economies, *Journal of Commodity Markets*, 29(NA), pp. 100306

Triantafyllou A., Bakas D., Ioakimidis M., (2023), Commodity price uncertainty as a leading indicator of economic activity, *International Journal of Finance and Economics*, 28(4), pp. 4194 - 4219

Triantafyllou A., Bakas D., Konstantakopoulou I., (2023), Commodity price uncertainty and international trade, *European Review of Agricultural Economics*, 50(4), pp. 1453-1481

TRANTAFYLLLOU T., KONTONIKAS A., OZBEKLER A. G., (2021), Volatility forecasting in European government bond markets, *International Journal of Forecasting*, 37(4), pp. 1691-1709

TRANTAFYLLLOU T., VLASTAKIS N., MEGARITIS A., (2021), Stock market volatility and jumps in times of uncertainty, *Journal of International Money and Finance*, 113(May), pp. 1-24

TRANTAFYLLLOU A., BAKAS D., (2020), Commodity Price Volatility and the Economic Uncertainty of Pandemics, *Economics Letters*, 193(August), pp. 1-5

TRANTAFYLLLOU A., DOTISIS G., SARRIS A., (2020), Assessing the Vulnerability to Price Spikes in Agricultural Commodity Markets, *Journal of Agricultural Economics*, 71(3), pp. 631-651

TRANTAFYLLLOU A., BAKAS D., (2019), Volatility forecasting in commodity markets using macro uncertainty, *Energy Economics*, 81(June), pp. 79-94

TRANTAFYLLLOU A., BAKAS D., (2018), The Impact of Uncertainty Shocks on the Volatility of Commodity Prices, *Journal of International Money and Finance*, 87(October), pp. 96-111

TRANTAFYLLLOU A., DOTISIS G., (2017), Option-implied expectations in commodity markets and monetary policy, *Journal of International Money and Finance*, 77(October), pp. 1-17

TRANTAFYLLLOU A., DOTISIS G., SARRIS A., (2015), Volatility forecasting and time-varying variance risk premiums in grains commodity markets, *Journal of Agricultural Economics*, 66(2), pp. 329-357

Forthcoming

Chapters in books

Published

TRANTAFYLLOU T., (2020), Investing in Commodities in Times of Uncertainty and Lax Monetary Policy, in: Constantin Zopounidis, Dimitris Kenourgios and George Dotsis(Eds.), *Recent Advances and Applications in Alternative Investments*, 9781799824381, IGI Global, Hershey, PA, chapter 1, pp. 1-36

TRANTAFYLLOU T., DOTSI G., SARRIS A., (2017), Extreme Volatility in Agricultural Commodity Markets and Implications for Food Security, in: George Mergos and Marina Papanastasiou(Eds.), *Food Security and Sustainability Investment and Financing along Agro-Food Chains*, ISBN: 978-3-319-40790-6, Palgrave Macmillan, New York, NY, chapter 9, pp. 161-174

Forthcoming

Triantafyllou T., (2024), The dynamics of agricultural commodity markets, in: Nikolaos Apergis(Eds.), *Encyclopedia of Monetary Policy, Financial Markets and Banking*, N/A, Elsevier, Amsterdam, chapter N/A, pp. N/A

EDITORIAL ACTIVITY

Reviewer in an academic journal

- Journal of International Money and Finance
- American Journal of Agricultural Economics
- Agricultural Economics
- Journal of Banking and Finance
- Energy Economics
- International Journal of Forecasting
- Energy Journal
- Journal of the Royal Statistical Society (Series C)
- Journal of Commodity Markets
- International Review of Financial Analysis
- International Journal of Finance and Economics
- Quarterly Review of Economics and Finance
- European Journal of Finance
- European Review of Agricultural Economics
- Economic Modeling
- Applied Economics
- Finance Research Letters
- Journal of International Money and Finance
- World Development

Journal of International Money and Finance

Journal of Commodity Markets

World Development

Journal of Commodity Markets

International Journal of Forecasting

Journal of Commodity Markets

World Development

International Journal of Forecasting

Journal of Commodity Markets

International Journal of Finance and Economics, United Kingdom

Journal of Banking and Finance

Ecological Economics

Journal of Commodity Markets

World Development

Journal of Commodity Markets

Journal of Banking and Finance

Journal of Agricultural Economics

Journal of International Economics

International Journal of Finance and Economics

Journal of Commodity Markets

Journal of Futures Markets

Energy Journal

World Development

Reviewer in an book / textbook

International Finance (5th ed, Keith Pilbeam, Bloomsbury Publishing Plc)

RESEARCH ACTIVITIES

Supervision of Ph.D. Thesis:

2021	Director, Financial Market Risk and the Macroeconomy, University of Essex
2021	Director, Essays on Monetary Policy and Asset Price Volatility, University of Essex