

Vasileios I. Sogiakas



Athens, March 2026

Vasileios I. Sogiakas is a Professor of Finance in the School of Social Sciences at the Hellenic Open University. He holds a Ph.D. in Quantitative Finance from the Athens University of Economics and Business, as well as a Master's degree and a Bachelor's degree in Statistics from the same institution.

He has served as a Professor of Finance at the Ionian University and as Department Chair at the American College of Greece (Deree), and previously served at the University of Glasgow (Adam Smith Business School), where he served as Director of Postgraduate Programs. He has supervised and examined doctoral dissertations and has taught at the undergraduate and graduate levels at universities in Greece and abroad. He is a Certified Fellow of the Higher Education Academy (UK).

His research interests lie in Quantitative Finance, with an emphasis on portfolio management, asset valuation, risk management, and the functioning and regulation of financial markets. His research has been published in prestigious international academic journals.

Selected Publications:

- "Spill Over Effects of Futures Contracts Initiation on the Cash Market: A Regime Shift Approach", with G., Karathanassis, *Review of Quantitative Finance and Accounting*, 2010, Vol. 34 (1), pp. 95-143.
- "Nonlinearities in the CAPM: Evidence from developed and emerging markets", with S. Neslihanoglu, J.H., McColl and D., Lee, *Journal of Forecasting*, 2016, Vol. 36, pp. 867-897.
- "Volatility Co-movements & Spillover Effects within the Eurozone Economies: A Multivariate GARCH Approach using the Financial Stress Index", with A., Tsopanakis &

R., MacDonald, *Journal of International Financial Markets, Institutions & Money*, 2018, Vol. 52, pp. 17-36.

- "Is Stock liquidity transferred and upgraded in acquisitions? Evidence from liquidity synergies in US freeze-outs", with K. Konstantaras, *Annals of Operations Research*, 2019, Vol. 282, pp. 179-216.
- "Spreading the Sin: An Empirical Assessment from Corporate Takeovers", with M. Guidi, E. Vagenas-Nanos & P. Verwijmeren, *International Review of Financial Analysis*, 2020, Vol. 71.