

## PANAGIOTIS DELIS

*Current Position* Economist, Econometric Forecasting Section, Economic Analysis and Research Department, Bank of Greece

### Education

2017-2022: PhD in Financial Econometrics, Panteion University  
2015-2017: Master in Economics, University of Peloponnese  
2010-2015: Bachelor in Mathematics, University of Patras

---

### Previous Positions

2023/09 - present: Economist, Econometric Forecasting Section,  
Economic Analysis and Research Department, Bank of Greece

2022/04 -2023/08: Supervising Senior Advisor, KPMG Greece

2021/07 – 2022/03: Senior Consultant, Deloitte Greece

2019/03 – 2021/06: Research analyst/Supervising analyst, DG-Economics/SSM  
DG-HOL, European Central Bank

---

### Distinctions

IKY Grant for PhD research

---

### Publications

#### Journals

What Should be Taken into Consideration when Forecasting Oil Implied Volatility Index? (with S. Degiannakis and K. Giannopoulos). *The Energy Journal*, 2023, 44 (5).

What matters when developing oil price volatility forecasting frameworks? (with S. Degiannakis and G. Filis). *Journal of Forecasting*, 2021, 41 (2), 361-382.

Forecasting oil price volatility using spillover effects from uncertainty indices. (with I. Chatziantoniou, S. Degiannakis and G. Filis). *Finance Research Letters*, 2021, 101885.

---

### Committee Participation

Working Group on Forecasting  
Task Force on Stress Testing

---