

# CURRICULUM VITAE

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## **Academic positions**

- 2/2018 – Professor, Technical University of Crete
- 3/2016 – 11/2017 Deputy Dean, School of Production Engineering and Management, Technical University of Crete
- 7/2015 – 2/2016 Visiting Professor, ESCP Europe Business School, London, UK
- 11/2013 – 11/2017 Director of Postgraduate Studies, School of Production Engineering and Management, Technical University of Crete
- 7/2013 – 1/2018 Associate Professor, Technical University of Crete
- 9/2007 – 6/2013 Assistant Professor, Technical University of Crete
- 1/2003 – 8/2007 Lecturer, Technical University of Crete

## **Editorial activities**

- Managing editor: *International Journal of Financial Engineering and Risk Management*
- Associate editor: *Omega* (2011-2016), *Operational Research*, *International Journal of Multicriteria Decision Making*
- Editorial board member: *European Journal of Operational Research*, *International Journal of Banking, Accounting and Finance*
- Reviewer for more than 50 journals, including:  
*Management Science*, *European Journal of Operational Research*, *Omega*, *Decision Support Systems*, *Computers and Operations Research*, *Journal of the Operational Research Society*, *Decision Sciences*, *Naval Research Logistics*, *Annals of Operations Research*, *OR Spectrum*, *International Journal of Production Economics*, *Expert Systems with Applications*, *Communications of the ACM*, *IEEE Transactions on Knowledge and Data Engineering*, *IEEE Transactions on Neural Networks*, *IEEE Transactions on Systems, Man and Cybernetics-Part B*, *Machine Learning*, *IIE Transactions*, *Theory and Decision*, *Socio-Economic Planning Sciences*, *Group Decision and Negotiation*, *Information Sciences*, *Environmental Science & Technology*, *The Energy Journal*, *Journal of Banking and Finance*, *EURO Journal on Decision Processes*, *Transportation Research-Part C*.

## **Awards**

- Best Interdisciplinary Paper Award, 2000 Annual Meeting of the Decision Sciences Institute, November 18-21, 2000, Orlando.

- Honorary Distinction, Hellenic Operational Research Society, 2008.
- Best reviewer award, European Journal of Operational Research (2010, 2012, 2014-2018), Computers & Industrial Engineering (2013).
- Gold Medal Award, International Society on Multiple Criteria Decision Making, 2019.

### ***Research grants***

1. Development of a multicriteria decision support system for credit risk assessment. Funding: Ionian Bank of Greece, 1997-1998.
2. Development of an educational system for financial analysis. Funding: Technological Educational Institute of Crete, 1999.
3. Youthstart: The Green Enterprises. Funding: EU/Greek Ministry of Labor, 2000-2001.
4. Construction and evaluation of credit rating models for Greek firms. Funding: ICAP S.A., 2003-2005.
5. Feature selection algorithms in classification problems: An experimental analysis. Funding: Technical University of Crete, 2004-2005.
6. Development of a ship route planning system. Funding: ANEK Lines S.A., 2006.
7. Multiple criteria for the evaluation of countries' competitiveness and attractiveness. Funding: Greek Ministry of Education, 2005-2007.
8. A multiple criteria decision support system for bank rating. Funding: Bank of Greece, 2007.
9. Methodological approaches for studying robustness in multiple criteria decision-making projects. Greek Ministry of Education, Lifelong Learning and Religious Affairs, 2012-2015.
10. Risk assessment and stress testing on European banks. Greek Ministry of Education, Lifelong Learning and Religious Affairs, 2012-2015.
11. Credit ratings and default estimates from market-based models for listed and non-listed firms: Recent evidence. Funding: ESCP Europe Business School, 2013.
12. Calibration of hedonic coefficients for the Automated valuation model of Eurobank Property Services. Funding: Eurobank Property Services, 2015.
13. Strengthening international collaboration for capitalizing on cost-effective and life-saving commodities. Funding: Norwegian Institute of Public Health, 2014-2018.
14. Stress testing simulation for risk analysis and valuation of housing portfolios (VaR analysis) and re-design of the AVM model of Eurobank Property Services. Funding: Eurobank Property Services, 2016-2017.

### ***Conference organization***

1. EURO-INFORMS Joint International Meeting 2003, Istanbul, Turkey 6-10 July 2003 (session chairman).
2. 3<sup>rd</sup> International Conference: Management of Technological Change, Chania, Greece, 29-30 August, 2003 (member of the organizing and the scientific committees).
3. 17<sup>th</sup> Conference of the Hellenic Operational Research Society, Patra, Greece, 16-18 June 2005 (session chairman).
4. 4<sup>th</sup> International Conference: Management of Technological Change, Chania, Greece, 19-20 August 2005 (member of the organizing and the scientific committees).
5. 3<sup>rd</sup> Meeting of the Hellenic Working Group on Multicriteria Analysis, Chania, 29-30 October 2005 (member of the organizing and the scientific committees).
6. 5<sup>th</sup> WSEAS International Conference on Applied Informatics and Communications, Malta, 15-17 September 2005 (member of the scientific committee).

7. 18<sup>th</sup> International Conference on Multiple Criteria Decision Making, Chania, Greece, 19-23 June 2006 (member of the organizing committee).
8. 21<sup>st</sup> European Operational Research Conference, Reykjavik, Iceland, 2-5 July 2006 (session chairman).
9. 5<sup>th</sup> Meeting of the Hellenic Working Group on Multicriteria Analysis, Chania, 27-28 September 2007 (member of the organizing committee).
10. 6<sup>th</sup> Meeting of the Hellenic Working Group on Multicriteria Analysis, Chania, 30 September 2008 (member of the scientific committee).
11. 68<sup>th</sup> Meeting of the European Working Group Multiple Criteria Decision Aiding, Chania, Greece, 2-3 October 2008 (member of the organizing committee).
12. 7<sup>th</sup> Conference of the Hellenic Finance and Accounting Association, Chania, Greece, 12-13 December 2008 (member of the scientific committee).
13. 23<sup>rd</sup> European Operational Research Conference, Bonn, Germany, 5-8 July 2009 (session chairman).
14. 45<sup>th</sup> Meeting of the Euro Working Group on Financial Modelling, Chania, Greece, 15–17 October 2009 (member of the organizing committee).
15. 1<sup>st</sup> International Conference of the Financial Engineering and Banking Society, Chania, Greece, 10–11 June 2011 (member of the scientific committee).
16. OR 2011, Zurich, Switzerland, August 30–September 2, 2011 (session chairman).
17. DSS'2012 – 16th IFIP WG8.3 International Conference on Decision Support Systems, Anavyssos, Greece, 28–30 June 2012 (member of the organizing committee).
18. EWG-DSS Thessaloniki-2013, Thessaloniki, Greece, May 29-31, 2013 (program committee).
19. 8<sup>th</sup> International Conference on Evolutionary Multi-Criterion Optimization, Guimarães, Portugal, March 29–April 1, 2015 (program committee).
20. 3<sup>rd</sup> International Symposium on Computational and Business Intelligence (ISCBI 2015), Bali, Indonesia, December 7-8, 2015 (program committee).
21. 4<sup>th</sup> International Symposium on Computational and Business Intelligence (ISCBI 2016), Olten, Switzerland (program committee).
22. 9<sup>th</sup> International Conference on Evolutionary Multi-Criterion Optimization (EMO 2017), Münster, Germany, March 19-22, 2017 (program committee).
23. 7<sup>th</sup> International Conference on Multidimensional Finance, Insurance and Investment (ICMFII'18), Chania, Greece, May 10-12, 2018 (conference chair).
24. EURO PhD Summer School on MCDA/MCDM, Chania, Greece, July 23 – August 3, 2018 (co-chair).

## ***Publications***

### **A. Books**

1. Zopounidis, C., and Doumpos, M. (2000). *Intelligent Decision Aiding Systems Based on Multiple Criteria for Financial Engineering*, Kluwer Academic Publishers, Dordrecht.
2. Doumpos, M., and Zopounidis, C. (2002). *Multicriteria Decision Aid Classification Methods*, Kluwer Academic Publishers, Dordrecht.
3. Hurson, Ch., Ricci-Xella, N., Doumpos, M., and Zopounidis, C. (2006). *Evaluation du Risque Pays: Méthodes et Cas d'Applications*, Economica, Paris.
4. Kosmidou, K., Doumpos, M., and Zopounidis, C. (2008). *Country Risk Evaluation: Methods and Applications*, Springer, New York.
5. Zopounidis, C., Doumpos, M., and Pardalos, P. M. (eds.) (2008). *Handbook of Financial Engineering*, Springer, New York.

6. Zopounidis, C., Doumpos, M., Grigoroudis, E., and Matsatsinis, N.F. (eds.) (2009). *Multiple Criteria Decision Aiding*, Nova Science Publishers, Hauppauge, N.Y.
7. Zopounidis, C., Doumpos, M., and Pardalos, P. M. (eds.) (2012). *Financial Decision Making Using Computational Intelligence*, Springer, New York.
8. Doumpos, M. and Grigoroudis, E. (eds.) (2013). *Multicriteria Decision Aid and Artificial Intelligence: Theory and Applications*, Wiley, New York.
9. Doumpos, M. and Zopounidis, C. (2014). *Multicriteria Analysis in Finance*, Springer, New York.
10. Doumpos, M., Zopounidis, C., and Grigoroudis, E. (eds.) (2016). *Robustness Analysis in Decision Aiding, Optimization, and Analytics*, Springer, New York.
11. Grigoroudis, E. and Doumpos, M. (eds.) (2017). *Operational Research in Business and Economics*, Springer, Cham.
12. Zopounidis, C. and Doumpos, M. (eds.) (2017). *Multiple Criteria Decision Making – Applications in Management and Engineering*, Springer, Cham.
13. Doumpos, M., Lemonakis, C., Niklis, D., and Zopounidis, C. (2019). *Analytical Techniques in the Assessment of Credit Risk*, Springer, Cham.
14. Doumpos, M., Figueira, J.R., Greco, S., and Zopounidis, C. (eds.) (2019). *New Perspectives in Multiple Criteria Decision Analysis*, Springer (in print).

## **B. Special issues**

1. Zopounidis, C. and Doumpos, M. (2002), “Computational finance,” *Operational Research*, 2(2), 120-287.
2. Zopounidis, C., Doumpos, M., and Pardalos, P.M. (2004), “Computational classification methods for decision making,” *Computational Management Science*, 1(3-4), 209-343.
3. Zopounidis, C. and Doumpos, M. (2006), “Real world applications of MCDM,” *Journal of Multiple Criteria Decision Analysis*, 14(1- 3), 1-111.
4. Zopounidis, C. and Doumpos, M. (2007), “Managerial decisions with multiple criteria,” *Annals of Operations Research*, 154(1), 1-147.
5. Zopounidis, C., Stewart, T.J., and Doumpos, M. (2008), “Advances in MCDM theory and applications,” *Journal of Global Optimization*, 42(2), 139-324.
6. Doumpos, M. and Zopounidis, C. (2009), “New computational methods for financial engineering”, *New Mathematics and Natural Computation*, 5(3), 535-588.
7. Grigoroudis, E. and Doumpos, M. (2009), “Multiple criteria decision aiding in management problems,” *Operational Research*, 9(1), 1-120.
8. Gaganis, Ch., Zopounidis, C., and Doumpos, M. (2013), “Quantitative methods in banking and finance”, *Computational Economics*, 41(3), 297-424.
9. Zopounidis, C. and Doumpos, M. (2013), “Operations research models in banking management,” *Annals of Operations Research*, 205(1), 1-250.
10. Zopounidis, C., Doumpos, M., and Fabozzi, F.J. (2013), “60 years following Harry Markowitz’s contributions in portfolio theory and operations research,” *European Journal of Operational Research*, 234(2), 343-582.
11. Doumpos, C. and Zopounidis, C. (2016), “Business analytics,” *Omega*, 59, 1-130.
12. Andriosopoulos, K., Zopounidis, C., and Doumpos, M. (2016), “OR in energy modeling and management”, *Computers and Operations Research*, 66, 225-444.
13. Zopounidis, C., Doumpos, M., and Kosmidou, K. (2018), “Analytical models for financial modeling and risk management”, *Annals of Operations Research*, 266(1-2), 1-612.
14. Zopounidis, C., Niklis, D., and Doumpos, C. (2018), “Financial decision support”, *EURO Journal on Decision Processes*, 6(1-2), 1-233.

15. Andriosopoulos, D., Doumpos, M., Pardalos, P.M., and Zopounidis, C. (2019), "Computational approaches and data analytics in financial services", *Journal of the Operational Research Society* (in preparation).

### C. Journal papers

1. Zopounidis, C., Matsatsinis, N. F., and Doumpos, M. (1996). "Developing a multicriteria knowledge-based decision support system for the assessment of corporate performance and viability: The FINEVA system," *Fuzzy Economic Review*, 1(2), 35-53.
2. Matsatsinis, N. F., Doumpos, M., and Zopounidis, C. (1997). "Knowledge acquisition and representation for expert systems in the field of financial analysis," *Expert Systems with Applications*, 12(2), 247-262.
3. Zopounidis, C., and Doumpos, M. (1997). "A multicriteria method for sorting decision problems under uncertainty," *Fuzzy Economic Review*, 2(1), 3-15.
4. Zopounidis, C., Doumpos, M., and Matsatsinis, N. F. (1997). "On the use of knowledge-based decision support systems in financial management: A survey," *Decision Support Systems*, 20, 259-277.
5. Michalopoulos, M., Zopounidis, C., and Doumpos, M. (1998). "Évaluation des succursales bancaires à l'aide d'une méthode multicritère," *FINECO*, 8(2), 123-136.
6. Zopounidis, C., and Doumpos, M. (1998). "Developing a multicriteria decision support system for financial classification problems: The FINCLAS system," *Optimization Methods and Software*, 8, 277-304.
7. Diakoulaki, D., Zopounidis, C., Mavrotas, G., and Doumpos, M. (1999). "The use of a preference disaggregation method in energy analysis and policy making," *Energy*, 24(2), 157-166.
8. Doumpos, M., and Zopounidis, C. (1999). "A multicriteria discrimination method for the prediction of financial distress: The case of Greece," *Multinational Finance Journal*, 3(2), 71-101.
9. Doumpos, M., and Zopounidis, C. (1999). "Business failure prediction using UTADIS multicriteria analysis," *Journal of the Operational Research Society*, 50(11), 1138-1148.
10. Zopounidis, C., and Doumpos, M. (1999). "A multicriteria decision aid methodology for sorting decision problems: The case of financial distress," *Computational Economics*, 14(3), 197-218.
11. Zopounidis, C., Doumpos, M., and Zanakis, S. H. (1999). "Stock evaluation using a preference disaggregation methodology," *Decision Sciences*, 30(2), 313-336.
12. Zopounidis, C., Slowinski, R., Doumpos, M., Dimitras, A. I., and Susmaga, R. (1999). "Business failure prediction using rough sets: A comparison with multivariate analysis techniques," *Fuzzy Economic Review*, 4(1), 3-33.
13. Doumpos, M., Zopounidis, C., and Pardalos, P. M. (2000). "Multicriteria sorting methodology: Application to financial decision problems," *Parallel Algorithms and Applications*, 15(1-2), 113-129.
14. Voulgaris, F., Doumpos, M., and Zopounidis, C. (2000). "On the evaluation of Greek industrial SMEs' performance via multicriteria analysis of financial ratios," *Small Business Economics*, 15, 127-136.
15. Zopounidis, C., and Doumpos, M. (2000). "PREFDIS: A multicriteria decision support system for sorting decision problems," *Computers and Operations Research*, 27(7-8), 779-797.
16. Zopounidis, C., and Doumpos, M. (2000). "Building additive utilities for multi-group hierarchical discrimination: The MHDIS method," *Optimization Methods and Software*, 14(3), 219-240.
17. Doumpos, M., Pentaraki, K., Zopounidis, C., and Agorastos, C. (2001). "Assessing country risk using a multi-group discrimination method: A comparative analysis," *Managerial Finance*, 27(7-8), 16-34.

18. Doumpos, M., Zanakis, S.H., and Zopounidis, C. (2001). "Multicriteria preference disaggregation for classification problems with an application to global investing risk," *Decision Sciences*, 32(2), 333-385.
19. Doumpos, M., and Zopounidis, C. (2001). "Assessing financial risks using a multicriteria sorting procedure: The case of country risk assessment," *Omega*, 29(1), 97-109.
20. Doumpos, M., and Zopounidis, C. (2001). "On the use of multicriteria classification methods: A simulation study," *Fuzzy Economic Review*, 6(2), 37-49.
21. Zopounidis, C., and Doumpos, M. (2001). "A preference disaggregation decision support system for financial classification problems," *European Journal of Operational Research*, 130(2), 137-148.
22. Baourakis, G., Doumpos, M., Kalogeras, N., and Zopounidis, C. (2002). "Multicriteria analysis and assessment of financial viability of agri-businesses: The case of marketing co-operatives and juice producing companies," *Agribusiness*, 18(4), 543-558.
23. Doumpos, M., Kosmidou, K., Baourakis, G., and Zopounidis, C. (2002). "Credit risk assessment using a multicriteria hierarchical discrimination approach: A comparative analysis," *European Journal of Operational Research*, 138(2), 392-412.
24. Zopounidis, C., and Doumpos, M. (2002). "Multicriteria classification and sorting methods: A literature review," *European Journal of Operational Research*, 138(2), 229-246.
25. Doumpos, M., and Zopounidis, C. (2002). "Rough sets and multivariate statistical classification: A simulation study," *Computational Economics*, 19(3), 287-301.
26. Doumpos, M., and Zopounidis, C. (2002). "On the development of an outranking relation for ordinal classification problems: An experimental investigation of a new methodology," *Optimization Methods and Software*, 17(2), 293-317.
27. Doumpos, M., and Zopounidis, C. (2002). "On the use of a multicriteria hierarchical discrimination approach for country risk assessment," *Journal of Multi-Criteria Decision Analysis*, 11(4-5), 279-289.
28. Spathis, C., Doumpos, M., and Zopounidis, C. (2002). "Detecting falsified financial statements: A comparative study using multicriteria analysis and multivariate statistical techniques," *European Accounting Review*, 11(3), 509-535.
29. Zopounidis, C., and Doumpos, M. (2002). "Multi-criteria decision aid in financial decision making: Methodologies and literature review," *Journal of Multi-Criteria Decision Analysis*, 11(4-5), 167-186.
30. Zopounidis, C., and Doumpos, M. (2002). "Multi-group discrimination using multi-criteria analysis: Illustrations from the field of finance," *European Journal of Operational Research*, 139(2), 371-389.
31. Spathis, C., Kosmidou, K., and Doumpos, M. (2002). "Assessing profitability factors in the Greek banking system: A multicriteria methodology," *International Transactions in Operational Research*, 9, 517-530.
32. Spathis, C., Doumpos, M., and Zopounidis, C. (2003). "Using client performance measures to identify pre-engagement factors associated with qualified audit reports in Greece," *The International Journal of Accounting*, 38(3), 267-284.
33. Doumpos, M., and Zopounidis, C. (2004). "Developing sorting models using preference disaggregation analysis: An experimental investigation," *European Journal of Operational Research*, 154(3), 585-598.
34. Doumpos, M., and Zopounidis, C. (2004). "A multicriteria classification approach based on pairwise comparisons," *European Journal of Operational Research*, 158(2), 378-389.

35. Doumpos, M., Gaganis, C., and Pasiouras, F. (2005). "Explaining qualifications in audit reports using a support vector machine methodology," *Intelligent Systems in Accounting, Finance and Management*, 13, 197-215.
36. Doumpos, M., and Pasiouras, F. (2005). "Developing and testing models for replicating credit ratings: A multicriteria approach," *Computational Economics*, 25(4), 327-341.
37. Pentaraki, K., Doumpos, M., and Zopounidis, C. (2005). "On the construction of mutual fund portfolios: A multicriteria methodology and an application to the Greek market of equity mutual funds," *European Journal of Operational Research*, 163(2), 462-481.
38. Tsakonas, A., Dounias, G., Doumpos, M., and Zopounidis, C. (2006). "Bankruptcy prediction with neural logic networks by means of grammar-guided genetic programming," *Expert Systems with Applications*, 30(3), 449-461.
39. Doumpos, M., Chatzi, E., and Zopounidis, C. (2006). "An experimental evaluation of some classification methods," *Journal of Global Optimization*, 36(1), 33-50.
40. Kosmidou, K., Pasiouras, F., Zopounidis, C., and Doumpos, M. (2006). "A multivariate analysis of the financial characteristics of foreign and domestic banks in the UK," *Omega*, 34(2), 189-195.
41. Pasiouras, F., Gaganis, C., and Doumpos, M. (2007). "A multicriteria discrimination approach for the credit rating of Asian banks," *Annals of Finance*, 3(3), 351-367.
42. Doumpos, M., Golfinopoulou, V., and Zopounidis, C. (2007). "Additive support vector machines for pattern classification," *IEEE Transactions on Systems, Man and Cybernetics B*, 37(3), 540-550.
43. Doumpos, M., and Zopounidis, C. (2007). "Model combination for credit risk assessment: A stacked generalization approach," *Annals of Operations Research*, 151(1), 289-306.
44. Doumpos, M., and Zopounidis, C. (2007). "Regularized estimation for preference disaggregation in multiple criteria decision making," *Computational Optimization and Applications*, 38(1), 61-80.
45. Gaganis, C., Pasiouras, F., and Doumpos, M. (2007). "Probabilistic neural networks for the identification of qualified audit opinions," *Expert Systems with Applications*, 32(1), 114-124.
46. Salappa, A., Doumpos, M., and Zopounidis, C. (2007). "Feature selection algorithms in classification problems: An experimental evaluation," *Optimization Methods and Software*, 22(1), 199-214.
47. Marinaki, M., Marinakis, Y., Doumpos, M., Matsatsinis, N. F., and Zopounidis, C. (2008). "A comparison of several nearest neighbor classifier metrics using Tabu search algorithm for the feature selection problem," *Optimization Letters*, 2(3), 299-308.
48. Marinaki, M., Marinakis, Y., Doumpos, M., Matsatsinis, N. F., and Zopounidis, C. (2008). "Optimization of nearest neighbor classifiers via metaheuristic algorithms for credit risk assessment," *Journal of Global Optimization*, 42(2), 279-293.
49. Doumpos, M., Marinakis, Y., Marinaki, M., and Zopounidis, C. (2009). "An evolutionary approach to construction of outranking models for multicriteria classification: The case of the ELECTRE TRI method," *European Journal of Operational Research*, 199(2), 496-505.
50. Marinakis, Y., Marinaki, M., Doumpos, M., and Zopounidis, C. (2009). "Ant colony and particle swarm optimization for financial classification problems," *Expert Systems with Applications*, 36(7), 10604-10611.
51. Kitsios, F., Doumpos, M., Grigoroudis, E., and Zopounidis, C. (2009). "Evaluation of new service development strategies using multicriteria analysis: Predicting the success of innovative hospitality services," *Operational Research*, 9(1), 17-33.
52. Doumpos, M., and Zopounidis, C. (2009). "Monotonic support vector machines for credit risk rating," *New Mathematics and Natural Computation*, 5(3), 557-570.
53. Gaganis, C., Pasiouras, F., Doumpos, M., and Zopounidis, C. (2010). "Modelling banking sector stability with multicriteria approaches," *Optimization Letters*, 4(4), 543-558.

54. Doumpos, M., and Zopounidis, C. (2010). "A multicriteria decision support system for bank rating," *Decision Support Systems*, 50(1), 55-63.
55. Marinakis, Y., Marinaki, M., Doumpos, M., Matsatsinis, N., and Zopounidis, C. (2011). "A hybrid ACO-GRASP algorithm for clustering analysis," *Annals of Operations Research*, 188(1), 343-358.
56. Doumpos, M., and Zopounidis, C. (2011). "Preference disaggregation and statistical learning for multicriteria decision support: A review," *European Journal of Operational Research*, 209(3), 203-214.
57. Doumpos, M. and Zopounidis, C. (2011). "A multicriteria outranking modeling approach for credit rating," *Decision Sciences*, 42(3), 721-742.
58. Doumpos, M. (2012). "Learning non-monotonic additive value functions for multicriteria decision making," *OR Spectrum*, 34(1), 89-106.
59. Cohen, S., Doumpos, M., Neophytou, E., and Zopounidis, C. (2012). "Assessing financial distress where bankruptcy is not an option: An alternative approach for local municipalities," *European Journal of Operational Research*, 218(1), 270-279.
60. Babalos, V., Philippas, N., Doumpos, M., and Zopounidis, C. (2012). "Mutual funds performance appraisal using stochastic multicriteria acceptability analysis," *Applied Mathematics and Computation*, 218(9), 5693-5703.
61. Andriosopoulos, K.D., Doumpos, M., Papapostolou, N.C., and Pouliasis, P.K. (2013). "Portfolio optimization and index tracking for the shipping stock and freight markets using evolutionary algorithms," *Transportation Research, Part E*, 52, 16-34.
62. Kalogeras, N., Pennings, J.M.E., Benos, T., and Doumpos, M. (2013) "Which co-operative ownership model performs better? A financial-decision aid approach," *Agribusiness*, 29(1), 80-95.
63. Doumpos, M. and Zopounidis, C. (2013), "Multicriteria decision systems for financial problems", *TOP*, 21(2), 241-261.
64. Doumpos, M. and Cohen, S. (2014) "Applying data envelopment analysis on accounting data to assess and optimize the efficiency of Greek local governments," *Omega*, 46, 74-85.
65. Niklis, D., Doumpos, M., and Zopounidis, C. (2014), "Combining market and accounting-based models for credit scoring using a classification scheme based on support vector machines", *Applied Mathematics and Computation*, 234, 69-81.
66. Doumpos, M., Zopounidis, C., and Galariotis, E. (2014) "Inferring robust decision models in multicriteria classification problems: An experimental analysis," *European Journal of Operational Research*, 236, 601-611.
67. Doumpos, M., Niklis, D., Zopounidis, C., and Andriosopoulos, K. (2015) "Combining accounting data and a structural model for predicting credit ratings: Empirical evidence from European listed firms," *Journal of Banking and Finance*, 50, 599-607.
68. Makridou, G., Andriosopoulos, K., Doumpos, M., and Zopounidis, C. (2015) "A two-stage approach for energy efficiency analysis in European Union countries," *The Energy Journal*, 36(2), 47-69.
69. Babalos, V., Doumpos, M., Philippas, N., and Zopounidis, C. (2015), "Towards a holistic approach for mutual fund performance appraisal," *Computational Economics*, 46(1), 35-53.
70. Delias, P., Doumpos, M., Manolitzas, P., Grigoroudis, E., and Matsatsinis, N. (2015), "Supporting management decisions via robust clustering of event logs," *Knowledge-Based Systems*, 84, 203-213.
71. Zopounidis, C., Galariotis, E., Doumpos, M., Sarri, S., and Andriosopoulos, K. (2015), "Multiple criteria decision aiding for finance: An updated bibliographic survey," *European Journal of Operational Research*, 247(2), 339-348.



72. Doumpos, M., Gaganis, C., and Pasiouras, F. (2015), "Central bank independence, financial supervision structure and bank soundness: An empirical analysis around the crisis," *Journal of Banking & Finance*, 61, S69-S83.
73. Delias, P., Doumpos, M., and Matsatsinis, N. (2015), "Business process analytics: A dedicated methodology through a case study," *EURO Journal on Decision Processes*, 3(3-4), 357-374.
74. Galariotis, E., Guyot, A., Doumpos, M., and Zopounidis, C. (2016), "A novel multi-attribute benchmarking approach for assessing the financial performance of local governments: Empirical evidence from France," *European Journal of Operational Research*, 248(1), 301-317.
75. Makridou, G., Andriosopoulos, K., Doumpos, M., and Zopounidis, C. (2016), "Measuring the efficiency of energy-intensive industries across European countries," *Energy Policy*, 88, 573-583.
76. Doumpos, M., Xidonas, P., Xidonas, S., and Siskos, Y. (2016), "Development of a robust multicriteria classification model for monitoring the postoperative behaviour of heart patients," *Journal of Multi-Criteria Decision Analysis*, 23(1-2), 15-27.
77. Doumpos, M., Gaganis, C., and Pasiouras, F. (2016), "Bank diversification and overall financial strength: International evidence," *Financial Markets, Institutions & Instruments*, 25(3), 169-213.
78. Doumpos, M., Zopounidis, C., and Fragiadakis, P. (2016), "Assessing the financial performance of European banks under stress testing scenarios: A multicriteria approach," *Operational Research*, 16(2), 197-209.
79. Fragiadakis, G., Doumpos, M., Zopounidis, C., and Germain, G. (2016) "Operational and economic efficiency analysis of public hospitals in Greece," *Annals of Operations Research*, 247(2), 787-806.
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#### **D. Book chapters and conference proceedings**

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3. Doumpos, M., and Zopounidis, C. (1997). "The use of the preference disaggregation analysis in the assessment of financial risks," *VI International Conference AEDEM*, AEDEM, Chania, Greece, 87-98.
4. Doumpos, M., Zopounidis, C., and Hecker, S. (1997). "Multicriteria evaluation of transportation firms in Greece," *Transportation Systems*, Pergamon, 169-174.
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14. Zopounidis, C., and Doumpos, M. (2000). "INVESTOR: A decision support system based on multiple criteria for portfolio selection and composition," *A-MCD-A (Aide Multi Critère à la Décision - Multiple Criteria Decision Aiding)*, A. Colomi, M. Paruccini, and B. Roy, eds., European Commission Joint Research Centre, 371-381.
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23. Tartari, E., Doumpos, M., Baourakis, G., and Zopounidis, C. (2004). "Stacked generalization framework for the prediction of corporate acquisitions," *Supply Chain and Finance*, P. M. Pardalos, A. Migdalas, and G. Baourakis, eds., World Scientific, New Jersey, 91-112.
24. Satsiou, A., Doumpos, M., and Zopounidis, C. (2005). "Genetic algorithms for the optimization of support vector machines in credit risk rating," *2nd International Conference on Enterprise Systems and Accounting (ICESAcc'05)*, Thessaloniki, Greece, 406-415.
25. Zopounidis, C., and Doumpos, M. (2005). "Utility theory," *Encyclopedia of Management*, M. M. Helms, ed., Gale Research, 944-945.
26. Attikos, C., and Doumpos, M. (2009). "Faster estimation of the correlation fractal dimension using box-counting," *4th Balkan Conference in Informatics*, IEEE Computer Society, Thessaloniki, Greece.
27. Doumpos, M., and Zopounidis, C. (2009). "A multicriteria approach to bank rating," *16th Annual Conference of the Multinational Finance Society*, Multinational Finance Society, Rethymno, Greece.
28. Doumpos, M., and Kosmidou, K. (2012). "Performance evaluation of European banks using multicriteria analysis techniques," *Operations Research Proceedings 2011*, D. Klatte, H. -J. Lüthi, and K. Schmedders, eds., Springer, Berlin, 161-166.

29. Makridou, G., Andriosopoulos, K., Doumpos, M., and Zopounidis, C. (2013), "EU's dynamic evaluation of energy efficiency: Combining data envelopment analysis and multicriteria decision making", *Global Energy Policy and Security*, W. Leal Filho and V. Voudouris, eds., Springer, Berlin, 119-137.
30. Doumpos, M. and Zopounidis, C. (2014), "The robustness concern in preference disaggregation analysis for decision aiding: An overview," *Optimization in Science & Engineering*, Th.M. Rassias, C.A. Floudas, and S. Butenko, eds., Springer, 157-177.
31. Doumpos, M. and Zopounidis, C. (2014), "Financial modeling under multiple criteria," *Network Models in Economics and Finance*, V.A. Kalyagin, P.M. Pardalos and Th.M. Rassias, eds., Springer, 127-146.

### ***Selected conference presentations***

1. 3rd Balkan Conference of Operational Research, Thessaloniki, Greece, October 16-19, 1995.
2. 19th Meeting of the EURO Working Group on Financial Modelling, Chania, Greece, November 28-30, 1996.
3. 11th Conference of the Hellenic Operational Research Society, Athens, Greece, 22-24 May, 1997.
4. 8th IFAC/IFIP/IFORS Symposium on Transportation Systems, Technical University of Crete, Chania, Greece, June 16-18, 1997.
5. EURO XV-INFORMS XXXIV Joint International Meeting, Barcelona, Spain, July 14-17, 1997.
6. VI International Conference AEDEM, Technical University of Crete, Chania, Greece, September 15-17, 1997.
7. 47th Meeting of the EURO Working Group on Multicriteria Decision Aid for Decisions, Thessaloniki, Greece, March 25-26, 1998.
8. 11th Conference of the Hellenic Statistical Institute, Chania, Greece, 5-8 June, 1998.
9. EURO XVI, Brussels, Belgium, July 12-15, 1998.
10. 12th Conference of the Hellenic Operational Research Society, Samos, Greece, 6-8 September 1998.
11. 2nd International Conference on Risk and Crisis Management, Liège, Belgium, May 5-7, 1999.
12. ESIT '99, European Symposium on Intelligent Technologies, Chania, Greece, 3-4 June, 1999.
13. 5th International Meeting of the Decision Sciences Institute, Athens, Greece, July 4-7, 1999.
14. 1st International Conference on the Management of Technological Change, Iasi, Romania, October 22-24, 1999.
15. International Conference "Preparing the Manager of the 21st Century", Thessaloniki, Greece, December 16-18, 1999.
16. EURO XVII, Budapest, Hungary, July 16-19, 2000.
17. 2nd Special Conference of the Hellenic Operational Research Society, Chania, Greece, 12-14 October 2000.
18. 10th IFORS Special Conference, Athens, Greece, April 1-3, 2001.
19. EURO 2001, Rotterdam, The Netherlands, July 9-11, 2001.
20. 14th Conference of the Hellenic Operational Research Society, Xanthi, Greece, 1-3 November, 2001.
21. 30th International Conference on Computers and Industrial Engineering, Tinos Island, Greece, June 28-July 2, 2002.
22. 56th Meeting of the European Working Group on Multicriteria Aid for Decisions, Coimbra, Portugal, October 3-5, 2002.
23. 15th Conference of the Hellenic Operational Research Society, Tripolis, Greece 31 October - 2 November, 2002.
24. EURO-INFORMS Joint International Meeting 2003, Istanbul, Turkey, July 6-10, 2003.

25. 3rd International Conference: Management of Technological Change, Chania, Greece, August 29-30, 2003.
26. 20th European Operational Research Conference, Rhodes, Greece, July 4-7, 2004.
27. 4th WSEAS International Conference on Artificial Intelligence, Knowledge Engineering, Data Bases (AIKED 2005), Salzburg, Austria, February 13-15, 2005.
28. 17th Conference of the Hellenic Operational Research Society, Patra, Greece, 16-18 June 2005.
29. 2nd International Conference on Enterprise Systems and Accounting (ICESA' 05), Thessaloniki, Greece, July 11-12, 2005.
30. 3rd Meeting of the Hellenic Working Group on Multicriteria Analysis, Chania, Greece, 29-30 September 2005.
31. 21th European Operational Research Conference, Reykjavik, Iceland, July 2-5, 2006.
32. 5th Meeting of the Hellenic Working Group on Multicriteria Analysis, Chania, Greece, 27-28 September 2007.
33. 20th Conference of the Hellenic Operational Research Society, Spetses, Greece, 19-21 June 2008.
34. 22nd European Operational Research Conference, Prague, Czech Republic, July 8-11, 2008.
35. 6th Meeting of the Hellenic Working Group on Multicriteria Analysis, Chania, Greece, 30 September 2008.
36. 7th Conference of the Hellenic Finance and Accounting Association, Chania, Greece, 12-13 December 2008.
37. 16th Annual Conference of the Multinational Finance Society, Rethymno, Greece, June 28-July 1, 2009.
38. 23rd European Operational Research Conference, Bonn, Germany, July 5-8, 2009.
39. 4th Balkan Conference in Informatics, Thessaloniki, Greece, September 16-19, 2009.
40. 9th Special Conference of HELORS, Agios Nikolaos, Greece, May 27-29, 2010.
41. International Conference "Global Trends in the Efficiency and Risk Management of Financial Services", Chania, Greece, July 2-4, 2010.
42. 24th European Operational Research Conference, Lisbon, Portugal, July 11-14, 2010.
43. OR 2011, Zurich, Switzerland, August 30 – September 2, 2011.
44. 2nd International Conference of the Financial Engineering and Banking Society, London, UK, June 7-8, 2012.
45. 23rd Conference of the Hellenic Operational Research Society, Athens, Greece, September 12-14, 2012.
46. 3rd International Conference of the Financial Engineering and Banking Society, Paris, France, June 6-8, 2013.
47. 26th European Operational Research Conference, Rome, Italy, July 1-4, 2013.
48. 4th International Conference of the Financial Engineering and Banking Society, Surry, UK, June 21-23, 2014.
49. 20th Conference of the International Federation of Operational Research Societies, Barcelona, Spain, July 13-18, 2014.
50. CERALE International Conference, Paris, France, May 30-31, 2016.
51. 29th European Operational Research Conference, Valencia, Spain, July 8-11, 2018.

### ***Invited lectures***

1. Florida International University, College of Business Administration, Decision Science & Information Systems Department, Miami, Florida, September 2003.
2. The 20th European Operational Research Conference, Rhodes, Greece, July, 4-7, 2004.
3. COST Action "Algorithmic Decision Theory" Meeting, Catania, Italy, April, 17-18, 2008.

4. The Ioannina Meeting on Applied Economics and Finance (IMAEF 2008), Ioannina, Greece, June 6-8, 2008.
5. 2013 Conference on Network Models in Economics and Finance, Athens, Greece, June 13-15, 2013.
6. 2016 International Conference on Multidimensional Finance, Insurance and Investment, Alcoy, Spain, June 26-29, 2016.