

Nikolaos-Errikos Melissinos

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Academic Position

2024 –	Assistant Professor – Özyeğin University (Finance)
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Education

2016 – 2024	Ph.D. from the Faculty of Economics and Business Administration at Johann Wolfgang Goethe-University Frankfurt am Main
2013 - 2014	Master of Economics and Finance, Barcelona School of Economics, Universitat Pompeu Fabra
2007 - 2012	Bachelor of Laws, University of Athens

Research Interests

I am interested in macroeconomics and finance, with a special focus on monetary economics, asset pricing and solution methods.

Research Projects

Working Papers

The Intermediary Asset Pricing Approach to Puzzles in Macrofinance ([job market paper](#))

A Perturbation Solution Method for Models with Recursive Utility

SDFPricing: A Julia Package for Asset Pricing Based on a Stochastic Discount Factor Process

Measuring On-the-job Learning Rates in Multidimensional Skills, *with Mariia Bondar*

Work in Progress

A Monte Carlo Solution Method for Macro-finance Models *with Andrea Modena*

Current Teaching

2024-2025, 2025-2026	<u>Özyeğin University</u> : FIN 301 Investments
2024-2025, 2025-2026	<u>Özyeğin University</u> : FIN 202 Finance
2025-2026	<u>Özyeğin University</u> : FIN 401 International Finance

Research Experience

2018 - 2024	Research Assistant, Leibniz Institute - SAFE, Data Center Among other tasks, I contributed to the management of financial databases, I organized webinars, and I provided relevant support to researchers.
2020 – 2022	Researcher Assistant, Deutsche Bundesbank, Research Center

	Among other tasks I assisted in the paper: The case for a positive Euro Area inflation target: Evidence from France, Germany and Italy by <i>K. Adam, E. Gautier, S. Santoro and H. Weber</i> , <u>Journal of Monetary Economics</u>
2022 - 2025	Visitor Researcher, Deutsche Bundesbank, Research Center Working with German micro-price data.

Other Teaching

05/2022	<u>Webinar</u> : Pandas in Python for Economics and Finance, SAFE
11/2021	<u>Webinar</u> : Cryptocurrencies and Decentralised Finance, SAFE
10/2020	<u>Webinar</u> : Web-Scraping, SAFE
11/2019	<u>Seminar</u> : Python APIs for WRDS, Bloomberg and Eikon (Refinitiv), SAFE
09/2019	<u>PhD Pre-Semester Course</u> : Real Analysis, GSEFM

Conferences

2023	Bonn-Frankfurt-Mannheim PhD Conference
2022	15th RGS Doctoral Conference in Economics (presented by co-author)
2021	16th BiGSEM Doctoral Workshop on Economics and Management (presented by co-author)
2021	Frankfurt-Mannheim Macro Workshop

Other Experience

09/2014 – 08/2016	Lawyer, Independent Practice
09/2012 – 08/2013	Trainee, Dryllerakis and Associates Law Firm

Languages

Greek: **Native Speaker**; English: **Excellent**; German: **Good**; Spanish: **Good**