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A native of Montreal, Professor Gregoriou obtained his joint PhD at the University of Quebec at Montreal in Finance which merges the resources of Montreal's four major universities UQAM, McGill, Concordia, and HEC. Professor Gregoriou has published 45 books, 60 refereed publications in peer-reviewed journals and 20 book chapters since his arrival at SUNY (Plattsburgh) in August 2003. Professor Gregoriou's books have been published by McGraw-Hill, John Wiley & Sons, Elsevier-Butterworth/Heinemann, Taylor and Francis/CRC Press, Palgrave-MacMillan and Risk Books. His articles have appeared in the Review of Asset Pricing Studies, Journal of Portfolio Management, Journal of Futures Markets, European Journal of Operational Research, Annals of Operations Research, Computers and Operations Research, etc. He has also been quoted several times in the New York Times and the Financial Times of London. Professor Gregoriou is hedge fund editor and editorial board member for the *Journal of Derivatives and Hedge Funds*, as well as editorial board member for the *Journal of Wealth Management*, the *Journal of Risk Management in Financial Institutions*, *Market Integrity*, *IEB International Journal of Finance*, *The Journal of Quantitative Methods for Social Sciences*, and the *Brazilian Business Review*. Professor Gregoriou's interests focus on hedge funds, funds of funds, and CTAs. He is an EDHEC Research Associate in Nice, France.

## EDUCATION

- **Ph.D. in Finance**, University of Quebec at Montreal
- **M.B.A.** in University of Quebec at Montreal
- **M.A.** in Applied Management, McGill University
- **B.A.** in Economics, Concordia University

## EXPERIENCE

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|-----------------|---|
| 2010 to present | <b>Research Associate</b> – EDHEC-Risk Institute<br>EDHEC Business School - Nice          |
| 2003 to present | <b>Professor of Finance</b> – State University of New York<br>Plattsburgh – United States |

## PUBLICATIONS

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### Books

Gregoriou, G.N. (ed.) Funds of Hedge Funds: Managing in Turbulent Times, Forthcoming 2012, Elsevier.

Gregoriou, G.N., C. Wehn and C. Hoppe (eds.) Rethinking Valuation and Pricing Models: Lessons Learned from the Crisis and Future Challenges, Elsevier 2012.

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Gregoriou, G.N., G. Masala, and M. Miccoci (eds.) New Trends in Risk Management of Pension Funds, Chapman-Hall/Taylor and Francis Group, 2010.

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- Gregoriou, G.N. and P.U. Ali. (eds.) Insider Trading, Chapman-Hall/Routledge Taylor and Francis, London: UK, 2008.
- Gregoriou, G.N. (ed.) Encyclopedia of Alternative Investments, Chapman-Hall/Routledge Taylor and Francis, London: UK, 2008.
- Gregoriou, G.N. (ed.) Initial Public Offerings: An International Perspective, Russian Translation, 2008.
- Gregoriou, G.N. and F.S. Lhabitant (eds.) Stock Market Liquidity, John Wiley and Sons, 2008.
- Gregoriou, G.N., and Karavas, V.N., Lhabitant, F.S. and F. Rouah (eds.) Commodity Trading Advisors: Risk, Performance Analysis and Selection, Chinese Translation, John Wiley and Sons, China, 2007.
- Gregoriou, G.N. and L. Renneboog (eds.) International Mergers and Acquisitions Activity Since 1990: Recent Research and Quantitative Analysis, Elsevier, 2007.
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- Gregoriou, G.N., M. Kooli and R. Kraüssl (eds.) Venture Capital: A European Perspective, Elsevier, 2006.
- Gregoriou, G.N. and C. Read (eds.) International Taxation, Elsevier, 2006.
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## **Published Papers**

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"Congestion in Commodity Trading Advisors" with Razvan Pascalau and Yao Chen, forthcoming *INFOR*

"Joint Survival Analysis of Hedge Funds and Funds of Funds Using Copulas." with R. Pascalau (forthcoming to *Managerial Finance*).

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- "The Billion Dollar Hedge Fund Fraud." with W. Kelting. *Journal of Financial Crime*, Vol. 11, No. 4, 2004, pp. 23-28.
- "The Global Macro Hedge Fund Graveyard." with M. Asgharian, F. Diz and F. Rouah. *Journal of Derivatives Accounting*, Vol. 1, No. 2, 2004, pp. 21-27.
- "Assessing the Relative Efficiency of Credit Unions Using Data Envelopment Analysis." with J. Messier and K. Sedzro. *INFORS*, Vol. 42, No. 3, 2004, pp. 281-298.
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- "Corporate Governance of Hedge Funds." with R. Christopherson. *Derivatives Use, Trading and Regulation*, Vol. 10, No. 4, 2004, pp. 331-337.
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- "Do Stock Market Indices Move the Ten Largest Hedge Funds? A Cointegration Approach." with F. Rouah. *Journal of Alternative Investments*, Fall 2001, pp. 61-66.
- "Do Hedge Fund Returns Follow Random Walks?" with F. Rouah and K. Sedzro. *Derivatives Use, Trading and Regulation*, Vol. 7, No. 3, 2001, pp. 241-250.
- "Last Year's Winning Hedge Fund as This Year's Selection: A Simple Trading Strategy." with F. Rouah. *Derivatives Use, Trading and Regulation*, Vol. 7, No. 3, 2001, pp. 269-274.
- "Multi-Manager Hedge Funds: How Many Managers Are Enough?" *Canadian Investment Review*, Spring 2000, pp.13-15.
- "Fund of Funds: When More Definitely Means Less?" *Canadian Business Economics Journal*, Vol. 8, No. 2, August, 2000, pp. 82-85.

## Book Chapters

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Gregoriou, G.N. and C. Hoppe. "Classification and Characterization of CDS-Indices" In Handbook of Credit Asset Management, Gregoriou, G.N. and C. Hoppe (eds.) McGraw-Hill, 2008.

Gregoriou, G.N., P.U. Ali, and W. Kelting. "Hedge Fund Fraud and Insider Trading." In Insider Trading, Gregoriou, G.N. and P.U. Ali (eds.) Chapman-Hall/Routledge Francis.

Gregoriou, G.N. and F.S. Lhabitant. "Illiquidity of Hedge Fund Returns." In Stock Market Liquidity, Gregoriou, G.N. and F.S. Lhabitant (eds.) John Wiley and Sons 2007.

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## **Presentations**

"Diversification in Funds of Hedge Funds: Is It Possible to Overdiversify?" with Stephen J. Brown and Razvan Pascalau, July 2011, University of Melbourne, Melbourne.

"Further Evidence on CTA Performance: A Calendar Time Approach." *Commodities Finance Centre Conference on Commodities Futures and Energy.* with G. Hubner and M. Kooli. London, UK, January 2007.

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"Hedge Fund Performance Using Data Envelopment Analysis." with J. Zhu and K. Sedzro. Institute for Operations Research and the Management Sciences, INFORMS, Banff, Alberta, May 16-19, 2004.

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### **Book Reviews in Journal**

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## Featured in the Press

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New Research Shows Diversification of Funds of Hedge Funds Increases Risk, in Barron's Magazine, July 18, 2011

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## EDITORIAL BOARDS

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- [Hedge Fund Editor and Editorial Board Member for the Journal of Derivatives and Hedge Funds](#)
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## TEACHING AREAS

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- Alternative Investments
- Portfolio Management
- International Finance
- Money and Capital Markets