

Panagiotis Samartzis

☎ +30 6945549986

✉ psamartzis@webmail.unipi.gr

✉ panagiotis.samartzis@icre8.eu

RESEARCH INTERESTS

Behavioral Macroeconomics (Rationality & Causality), Financial Economics (General Financial Markets), Mathematical & Quantitative Economics, Microeconomics (Information, Knowledge & Uncertainty)

EDUCATION

Doctor of Philosophy with Honours in Financial Econometrics 2015
University of Piraeus, Greece, Department of Banking & Financial Management

Committee: Prof. Nikitas Pittis (advisor), Prof. Gikas Hardouvelis, Assist. Prof. Nikolaos Kourogenis

Master of Science with Distinction in Mathematics & Finance 2010
Imperial College, UK, Department of Mathematics,

M.Sc. project title: “Optimal strategies in soccer betting”, in collaboration with Professor Mark Davis, Professor Dorje Brody, AHL and Betfair

Bachelor of Science in Mathematics 2009
University of Athens, Greece, Department of Mathematics, (GPA: 7.6/10.0)

SCHOLARSHIPS & AWARDS

Boston Consulting Group (2013-14), Attica Bank and Athens, International Airport (2012-13), Hellenic Postbank (2011-12), EFG Eurobank (2010-11)

PROFESSIONAL EXPERIENCE

Department of Banking and Financial Management, University of Piraeus Sep. 2015 – Present
Research Fellow

- *Undergraduate Level:* Lectures on Applied Econometrics (2016 spring semester).
- *Postgraduate Level:* Lectures on Quantitative Methods (2015 full-time MSc Course & 2016 part-time MSc Course).
- *Seminars:* Training seminars on Bloomberg, Matlab, EViews and Gretl (2015 – Present).

ICRE8: International Centre for Research on the Environment & the Economy Mar. 2015 - Present
Senior Researcher

- *ReSEES:* Climate Change under Uncertainty (Funding Body: ELKE AUEB)

AssetWise Capital Management S.A. Jan. 2014 – Present
Head of Analysis

- *Asset Allocation:* Portfolio construction, performance attribution, stock and bond selection and risk management.

- *Quantitative Strategies*: Idea generation, back-testing and implementation.
- *Economic Research*: Economic & market analysis.

Department of Banking and Financial Management, University of Piraeus

Sep. 2010 – 2014

Teaching Assistant

- *Undergraduate Level*: Lectures on Quantitative Methods, Statistics and Financial Econometrics (2012 & 2014).
- *Seminars*: Training seminars on Bloomberg, Matlab, EViews and Gretl (2011 – 2014).

EFG Eurobank

Oct. 2010 – Dec. 2013

Research Associate

- *Quantitative Strategies*: Estimation of econometric models for forecasting macroeconomic variables, equity, bond and commodity prices.
- *Asset Allocation*: Performance attribution and risk management. Development and evaluation of various portfolio strategies.

EFG Eurobank

Oct. 2008 – Jun. 2009

Internship

- *Mutual Fund Selection*.

PUBLICATIONS

Factor models of stock returns: GARCH Errors versus Time - Varying Betas (with Phoebe Koundouri, Nikolaos Kourogenis and Nikitas Pittis). *Journal of Forecasting*, 2016.

Climate Change Policy under Uncertainty and Ambiguity: Theory with Policy Relevant Implications (with Nikolaos Englezos, Phoebe Koundouri, Andreas Papandreou and Nikitas Pittis). *Review of Environmental Economics and Policy (REEP)*, Forthcoming.

WORKING PAPERS

Hypothesis Testing of Cointegrating Vectors Under Integrated GARCH Errors (with Nikolaos Kourogenis and Nikitas Pittis).

Unbounded Heteroscedasticity in Autoregressive Models (with Nikolaos Kourogenis and Nikitas Pittis).

Modern Bayesianism, Ambiguity Aversion and Small Worlds (with Nikolaos Englezos, Phoebe Koundouri, Andreas Papandreou and Nikitas Pittis).

WORK IN PROGRESS

The Rational Expectations Hypothesis within Bayesian Epistemology (with Nikitas Pittis).

A More Realistic Interpretation of the Rational Expectations Hypothesis based on the Concept of Epistemic Deference (with Nikitas Pittis).

Is the Principle of the Common Cause a Universal Principle? (with Phoebe Koundouri, Nikolaos Kourogenis and Nikitas Pittis).

Factor Models as "Explanatory Unifiers" versus "Explanatory Ideals" of Empirical Regularities of Stock Returns (with Phoebe Koundouri, Nikolaos Kourogenis and Nikitas Pittis).

Are Causes Reducible to Associations? The Inadequacies of "Granger Causality" (with Nikitas Pittis).

CONFERENCES, WORKSHOPS AND SEMINAR PRESENTATIONS	<ul style="list-style-type: none">• ICRE8, <i>Uncertainty Seminar Series</i>, "Climate Change under Uncertainty", 2016• ICRE8, <i>Uncertainty Seminar Series</i>, "Uncertainty and Ambiguity Aversion" 2015• London School of Economics, <i>David Pearce Memorial Workshop</i>, September 2015• Athens University of Economics and Business, <i>DEOS Research Seminar Series</i>, "Rational Expectations and the Principal Principle", May 2014• University of Piraeus, <i>Department of Banking and Financial Management Academic Seminar Series</i>, 2011-2015
LANGUAGES	<i>Greek</i> (native), <i>English</i> (Certificate of Proficiency in English - Cambridge), <i>German</i> (Zentrale Mittelstufenprüfung)
CERTIFICATES	<i>Chartered Financial Analyst (CFA)</i> , Level 1, 2014 <i>Machine Learning</i> , Stanford University, Coursera, 2014 <i>Risk Management and Applications</i> , University of Athens, E-learning, 2008
IT SKILLS	C, C++, Python, Java, R, Matlab, EViews, Gretl, MySQL, Bloomberg, Datastream, VBA, Excel, Mathematica, LaTeX
INTERESTS	Classical guitar, Basketball, Chess, Cycling

REFERENCES

Prof. Nikitas Pittis	210 4142188	npittis@unipi.gr
Assist. Prof. Nikolaos Kourogenis	210 4142142	nkourog@unipi.gr
Assoc. Prof. Dr. Phoebe Koundouri	210 8203455	pkoundouri@aueb.gr
Prof. Lane Houghston	+44 (0)1895 265941	lane.hughston@brunel.ac.uk