George Samartzis

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Education

Doctor of Philosophy
University of Piraeus, Greece, Department of Banking & Financial Management, 2022
Dissertation title: "Essays on Modern Portfolio Theory and Decision Making under Risk"

Master of Science in Computational Mathematical Finance
University of Edinburgh, UK, Department of Mathematics, 2016
Dissertation Project: "Large Deviations, Fourier Analysis and Applications in Finance"

Bachelor of Science in Mathematics
University of Crete, Greece, Department of Mathematics 2015

Professional Experience

KBW, London
Equity Research Associate (Remotely from Greece) Oct. 2017-2020

Department of Banking and Financial Management, University of Piraeus
Research Fellow Jul. 2023 – Present
- Postgraduate Level: Special Topics in Financial Econometrics

Teaching Assistant Sep. 2021 – 2022
- Undergraduate Level: Portfolio Theory, Decision Making Theory, Statistics

Working Papers

The performance of the MVO method under structural breaks in mean (with Nikitas Pittis)

Dynamic estimates of the Arrow-Pratt Absolute and Relative risk aversion coefficients (with Nikitas Pittis)

Are institutional investors more sophisticated than retail investors? Evidence from mutual funds (with George Spais and Nikolaos Kourogenis)

Conferences & Seminars

Doctoral Seminar Series, University of Piraeus, Department of Banking and Financial Management, 2017-2022.

Academic Seminar Series, University of Piraeus, Department of Banking and Financial Management, 2017-2022.

Languages

Greek (native)
English (Certificate of Proficiency in English - Michigan)
German (Zertfikat)

IT skills

Matlab, R, Python, C#, Excel, Datastream, MySQL, LaTeX

Other Certifications

- 14th Advanced Summer School in Economics and Econometrics on "Model Selection and Averaging in Econometrics", Rethymnon, Crete 2019
- Model Thinking, University of Michigan, Coursera 2015