Konstantinos Pappas

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Summary

I am quantitative researcher with a background in finance and a passion for data science. I love exploring new technologies, reading about financial markets and A.I. related papers. I have been known to rant about hackathons, my Sharpe Ratio, my Trello board being overwhelming and NFL.
If a task entails financial data and involves quantitative modeling and data analysis, I am up for the challenge.

Certifications

- CFA Level 2
- FRM Part 1

Languages

ENGLISH : Professional Proficiency
SPANISH : Advanced User
GERMAN : Basic User
GREEK : Native Speaker

Other

Military Service - Completed (2016-17)

Conference Presentations :

"The Determinants of option market liquidity"
8th National Conference of the Financial
Engineering and Banking Society Athens
19.12.2017

Work Experience

Quantitative Research-ETS Asset Management Factory | Dec 2020-

Conducting quantitative research for equities team. Calibrating investment strategies, developing tools and applications focusing on deep learning and forecasting methods for time series.
Projects worked on VIX forecasting, Quality Factor strategy, Machine Learning Long Short classifier (for Long-Short equities portfolios).

Data Scientist-ETS Asset Management Factory | Jan-Dec 2020

I worked on the analysis of financial statement data to refine our financial ratios database and capture procedures.(preprocessing pipelines scheduler, apis and creating the schemas etc).
Created dashboard for factor expusure and fundamental analysis.

Capital Markets Analyst - **ColmexPro** | Aug 2018 - April 2019
Monitoring trading room exposure, manage market counterparty risk, and execute trades for clients. I managed to automate emails and excel reports using Bloomberg API, SQL, Python and VBA.

Financial Products Intern - **Alphabank S.A**. | Feb - May 2018
Analyzing deposit products and transactions pricing using VBA, Access and SQL. Conducting pricing checks and data quality checks of the dat ftabases.

Jr. **Auditor** - **GSDN Consultants S**.**A**. | Jan 2017 - Feb 2018
Main duties involved audit, tax, cost accounting procedures and preparing presentation and reports

Education

Data Science Bootcamp -Ubiqum Code Academy (Barcelona) | May - Nov 2019
I worked on Data Analysis projects using Machine Learning and Deep Learning tools in Python & R and cloud services (AWS, GCP) building and deploying models, dashboards and communicating insights in real world case studies.

Msc Applied Mathematics - University of Athens | 2017 - 2018
Major : Operations Research & Financial Mathematics
Stochastic Mathematics Optimization methods, Computational Methods (MatLab & R), Data Analysis, Derivative pricing

Bsc Business Administration - **Athens University of Economics and Business** | 2010 – 2015
Major : Finance and Accounting

Programming Skills

Python : pandas, numpy, scipy, scikitlearn, tensorflow, pytorch, nltk, PySpark, dash
R : h2o, mlr, shiny, tidyverse, ggplot2
Data Bases : MySQL, postgreSQL, SQL Server
Other technologies I have worked with : AWS, GCP, GitLab