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, frameworks. applications and A.I. related papers. I have been known to rant about hackathons, Kaggle competitions, 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.

Languages

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

Certifications

- CFA Level 3 candidate (May 2022)
- FRM Part 1

Other

Military Service - Completed (2016-2017)

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 | Jan2020-
Conducting quantitative research for equities team. Developing investment strategies, researching trading signals, developing proprietary backtester.
Projects worked on : building factor investing strategy, short selection algorithm(ML model using data augmented data),research for ESG adaptation of our strategies.

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 - Alpha bank S.A. |Feb2018 -May2018
Analyzing deposit products and transactions pricing using VBA, Access and SQL. Conducting pricing checks and data quality checks of the databases.

Junior Consultant - GSDN Consultants S.A. |Jan2017 -Feb 2018
Main duties involved audit, tax, cost accounting procedures and preparing presentation and reports

Junior Accountant - GSDN Consultants S.A. |Jun 2015 -Nov 2015
Conducting financial analysis and cost accounting & preparing financial and budget reports.

Education

Data Science Bootcamp
Ubiqum Code Academy(Barcelona)| May 2019-Nov2019
Ubiqum offers a rigorous 6-month data science bootcamp simulating work environment using agile. 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 ofEconomics 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
DataBases : MySQL, postgreSQL, SQL Server, BigQuerry
Other technologies I have worked with : AWS, GCP,Docker, Kubernetes, GitLab