

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. Calibrating investment strategies, developing tools and applications focusing on deep learning and forecasting methods for time series.

Projects worked on data augmentation, forecasting, building strategy package

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

Ubiquim Code Academy(Barcelona)| May 2019-Nov2019

Ubiquim 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 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

DataBases : MySQL, postgresSQL, SQL Server, BigQuery

Other technologies I have worked with : AWS, GCP, Docker, Kubernetes, GitLab