# LAZAROS ZOGRAFOPOULOS

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Committed economist with data analysis and machine learning skills. Strongly motivated to broaden my existing knowledge in financial markets and Artificial Intelligence (A.I.) algorithms; currently pursuing a Ph.D. Excited to work in a high-end and innovative environment. I aspire to be part of a team that architects pioneering A.I.-driven solutions and pave the way to solve real-world business problems.

## EDUCATION

**Ph.D.** University of St Andrews – School of Economics and Finance          **2020-Today**

Ph.D. studies focusing on the intersection of A.I. and financial time series analysis and forecasting

Ph.D. title: «Financial Market Predictability with A.I. and Machine Learning Techniques»

Supervisors: Dr. Ioannis Psaradellis, Dr. Maria Chiara Iannino

**M.Sc.** University of Thessaly – Department of Economics          **2017-2019**
M.Sc. studies in Applied Economics

Thesis title: «The effects of quantitative easing on the volatility of financial market returns»

Supervisor: Dr. Stephanos Papadamou

**B.Sc.** University of Thessaly – Department of Economics          **2011-2017**
Economics degree

## SCHOLARSHIPS

**Clelia Hajiioannou Foundation Scholarship** for Postgraduate Studies          **2021-2022**
The Clelia Hajiioannou Foundation grants one-year scholarships to individuals with outstanding academic records and performance

**Sofoklis Achillopoulos Foundation Scholarship** for Postgraduate Studies     **2022-2023**
The **Sofoklis Achillopoulos Foundation** grants scholarships to exceptional
individuals for attending undergraduate and postgraduate studies.

## TEACHING

**University of St Andrews**                                 **January 2022 - May 2022**
**Tutor**, School of Economics and Finance
- I taught four tutorials groups (74 students) for the **EC1008: Finance** module
- Responsible for grading mid-term exams

## RESEARCH ACTIVITY

*Working papers*

Zografopoulos, L., Iannino, M.C., & Psaradellis, I. (2022). Imputing Hedge Fund Datasets via Bi-directional Deep Learning.

Zografopoulos, L., Iannino, M.C., Psaradellis, I., & Sermpinis, G. (2022). Industry Return Prediction via Interpretable Deep Learning.

Zografopoulos, L., Iannino, M.C., & Psaradellis, I. (2021). Taming the Factor Zoo: A neural network approach.

## RESEARCH PROPOSAL

**Participation in NEOM AI Challenge**                             **December 2022**
Utilizing data-driven AI for projections and insights in decision-making

NEOM will experience momentous growth integrating business and state-of-the-art Artificial Intelligence technologies while providing revolutionary solutions that enable sustainable living and promote thriving communities and economies.

Collaborators: Ioannis Zografopoulos (KAUST), Jorge David de Hoz Diego (KAUST), Lazaros Zografopoulos (University of St Andrews), Prof. Mohannad Alhazmi (King Saud University), Prof. Charalampos Konstantinou (KAUST)

## PRESENTATIONS

A White-Box Deep LassoNet Methodology to Regularize the Predictor Zoo and Forecast Industry Returns. University of St Andrews School of Economics and Finance Ph.D. Workshop. April 2022.

Taming the Factor Zoo: A neural network approach. University of St Andrews School of Economics and Finance Ph.D. Workshop. April 2021.

## ADDITIONAL TRAINING AND & CERTIFICATIONS

**Postgraduate modules** from the University of St Andrews - School of Economics and Finance
**M.Sc. program**: Econometric Methods and Applications (2020), Investment Analysis (2020), and Portfolio Theory and Management (2021) (top 5% of the cohort)

**Python for Finance Workshop**                                        **31 May - 1 June 2019**
University of Thessaly – Department of Economics
Description: I attended the two-day interactive workshop on the
topic of using the Python programming language for financial applications

**DataCamp (datacamp.com) certifications**
1. Quantitative Risk Management in R
2. Forecasting Using R
3. Financial Trading in R
4. Deep Learning in Python
5. Fundamentals of AI

## TECHNICAL SKILLS

**Programming Languages**: Python, R, Matlab
**Software Packages**: Stata, SPSS, Eviews, Microsoft Office
**Artificial Intelligence Frameworks**: TensorFlow, Keras, Pytorch, MXNet

## FOREIGN LANGUAGES

**English**: Proficient knowledge
Certifications: Michigan Proficiency, TOEFL: 111/120, GRE: 309/340

**German**: Basic knowledge
Certification: Goethe-Zertifikat B1

## VOLUNTEER ACTIVITY

**Teaching Assistance Cause Volos**                                        **June 2013 – July 2015**

I provided tutorials (on the subject of Economics) and prepared senior high school students who could not afford private tutorials for their university admission Exams.