LAZAROS ZOGRAFOPOULOS

Mobile: +30 6979133855
Email: lazografopoulos@gmail.com
Website: https://lazograf.github.io/
LinkedIn: https://www.linkedin.com/in/lazograf/

Economist and Ph.D. candidate with skills in data analysis, application of artificial intelligence algorithms and statistical modeling. The driving force of my research activity is the development of algorithmic methods and forecasting models that make understanding and predicting complex (financial) economic phenomena possible. My goal is to work in a dynamic environment and contribute innovative solutions to complex business problems.

EDUCATION

Ph.D. University of St Andrews – School of Economics and Finance (Scotland) **2020-2024**

Ph.D. studies in **Finance** focusing on ***Artificial Intelligence***, **data analysis** and time series **forecasting**

Ph.D. title: *"Financial Market Predictability with Artificial Intelligence and Machine Learning Techniques"*
Supervisors: Ioannis Psaradellis, Maria Chiara Iannino

M.Sc. University of Thessaly – Department of Economics (Greece) **2017-2019**
M.Sc. studies in ***Applied Economics***
Specialization: **Banking and Finance**

Thesis title: *"The effects of quantitative easing on the volatility of financial market returns"*
Supervisor: Stephanos Papadamou

B.Sc. University of Thessaly – Department of Economics (Greece) **2011-2017**
Economics diploma with specialization in ***Business Economics***

SCHOLARSHIPS

Sofoklis Achillopoulos Foundation Scholarship for Postgraduate Studies **2022-2024**

Clelia Hajiioannou Foundation Scholarship for Postgraduate Studies **2021-2022**

WORK EXPERIENCE

University of St Andrews **Aug 2020 - Present**
Research

- Submitted a research paper (currently under review) to the world–renowned **European Journal of Operational Research (EJOR)** in collaboration with the **University of Glasgow** (**UK**)
  - Leveraging **Python** and **R** programming languages for **data cleaning**, **analysis**, and implementation of **AI** and **econometric** forecasting models with **low** forecasting error
- Currently preparing a journal submission in collaboration with Professors from the **Washington University in St. Louis** (**USA**)
  - Leveraging **Python** programming language to **analyze data**, implement **forecasting models,** apply **game theory** methods**,** and fill missing values in the data via a *state-of-the-art* **neural network** model

University of St Andrews **Jan 2022 - May 2022**
Tutor (4 tutorial groups, 74 students): **EC1008: Finance** module

RESEARCH ACTIVITY

Working Papers

- **Zografopoulos, L.,** Iannino, M.C., & Psaradellis, I. (2023). Directional Predictability of Industry Returns via White-Box Deep Learning
- Psaradellis, I., & **Zografopoulos, L.** (2023). Skewness Measures and the Cross-section of Hedge Fund Returns
- **Zografopoulos, L.,** Iannino, M.C., Psaradellis, I., & Sermpinis, G. (2022). Industry Return Prediction via Interpretable Deep Learning. [***Under review in the European Journal of Operational Research***]
- **Zografopoulos, L.,** Iannino, M.C., & Psaradellis, I. (2022). Imputing Hedge Fund Datasets via Bi-directional Deep Learning

RESEARCH PROPOSAL

NEOM AI Challenge **Dec 2022**
Utilizing data-driven AI for projections and insights in decision-making
Proposal team: Ioannis Zografopoulos (KAUST), **Lazaros Zografopoulos** (University of St Andrews), Prof. Charalambos Konstantinou (KAUST)

PRESENTATIONS

- Imputing Hedge Fund Datasets via Bi-directional Deep Learning
  University of St Andrews - School of Economics and Finance **Ph.D. Workshop 2023**
- 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 2022**
- Taming the Factor Zoo: A neural network approach
  University of St Andrews - School of Economics and Finance **Ph.D. Workshop 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 **2019**
University of Thessaly – Department of Economics
Description: Two-day interactive workshop on using Python for financial applications

FOREIGN LANGUAGES

English: Proficient knowledge - Certifications: Michigan Proficiency, TOEFL: 111/120,
German: Basic knowledge - Certification: Goethe - Zertifikat B1

TECHNICAL SKILLS

Programming Languages: Python, R, SQL (basic), Matlab
Statistical Software Packages: Stata, SPSS, Eviews
Artificial Intelligence Frameworks: TensorFlow, Keras, PyTorch, MXNet
Other Software: Microsoft Office

VOLUNTEER ACTIVITY

Teaching Assistance Cause Volos **2013 - 2015**