LAZAROS ZOGRAFOPOULOS

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Economist with data analysis, machine learning and econometrics skills. Strongly motivated to broaden my existing knowledge in financial markets and Artificial Intelligence (A.I.) algorithms; currently pursuing a Ph.D. title. 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 to arising business problems.

EDUCATION

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

Ph.D. studies focusing on the intersection of ***Artificial Intelligence*** and financial **time series analysis** and ***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 **2017-2019**
M.Sc. studies in ***Applied Economics***

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 **2011-2017**
Economics diploma with specialization in ***Business Economics***

SCHOLARSHIPS

Sofoklis Achillopoulos Foundation Scholarship for Postgraduate Studies **2022-2023**

- The *Sofoklis Achillopoulos Foundation* grants scholarships to exceptional individuals for attending undergraduate and postgraduate studies

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

- The *Clelia Hajiioannou Foundation* grants one-year scholarships to individuals with exceptional academic records and performance

TEACHING

University of St Andrews **Jan 2022 - May 2022**
Tutor, School of Economics and Finance

- Taught four tutorial groups (74 students) for the **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.
- **Zografopoulos, L**., Iannino, M.C., & Psaradellis, I. (2021). Taming the Factor Zoo: A neural network approach.

RESEARCH PROPOSAL

NEOM AI Challenge **Dec 2022**
Utilizing data-driven AI for projections & 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 **May - Jun 2019**
University of Thessaly – Department of Economics
Description: Two-day interactive workshop on using the 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, Matlab
Statistical Software Packages: Stata, SPSS, Eviews
Artificial Intelligence Frameworks: TensorFlow, Keras, PyTorch, MXNet
Other Software: Microsoft Office

VOLUNTEER ACTIVITY

Teaching Assistance Cause Volos **Jun 2013 - Jul 2015**