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

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 **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 two mid-term tests

RESEARCH ACTIVITY

Working papers

Zografopoulos, L., Iannino, M.C., & Psaradellis, I. (2023). Directional Predictability of Industry Returns via Glass-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 **December 2022**
Utilizing data-driven AI for projections & 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.

Proposal team: Ioannis Zografopoulos (KAUST), **Lazaros Zografopoulos** (University of St Andrews), Prof. Charalampos Konstantinou (KAUST)

PRESENTATIONS

Workshop. Imputing Hedge Fund Datasets via Bi-directional Deep Learning. University of St Andrews School of Economics and Finance Ph.D. Workshop. May 2023.

Workshop. 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.

Workshop. 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 31/1 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

FOREIGN LANGUAGES

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

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 **June 2013–July 2015**