

# Orestis Vravosinos

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## EDUCATION

**New York University**

2019 – present

*PhD in Economics*

**Universitat Pompeu Fabra**

2017 – 2019

*MRes in Economics*

*MSc in Economics (BGSE)*

**University of Macedonia, Greece**

2013 – 2017

*BSc in Finance*

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## RESEARCH EXPERIENCE

**IESE Business School**

2018 – 2019

*Research Assistant for Professor Xavier Vives*

*Constructing and reviewing mathematical proofs; performing model simulations; reviewing theory papers*

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## TEACHING EXPERIENCE

**Universitat Pompeu Fabra**

2018 – 2019

*Teaching Assistant*

*Mathematics I; Mathematics II; Financial Mathematics*

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## DISTINCTIONS & AWARDS

- *MacCracken Fellowship, New York University, 2019 – present*
  - *Graduate scholarship, Universitat Pompeu Fabra, 2018*
  - *Master's scholarship (first among selected scholars), George & Victoria Karelia Foundation, 2017*
  - *2nd prize in the 22nd [Economia](#) Student Research Competition, 2016*
  - *Winner in the 2016 CFA Institute Research Challenge Greek National Final; represented Greece in Chicago, USA*
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## PUBLICATIONS

- **A principal component-guided sparse regression approach for the determination of bitcoin returns**  
*Journal of Risk and Financial Management*, 13(2), 33, 2020. (with Theodore Panagiotidis and Thanasis Stengos)
- **Asymmetric social distance effects in the ultimatum game**  
*Review of Behavioral Economics*, 6(2): 159-192, 2019. (with Kyriakos Konstantinou)

- **The effects of markets, uncertainty and search intensity on bitcoin returns**  
International Review of Financial Analysis, 63: 220-242, 2019. (with Theodore Panagiotidis and Thanasis Stengos)
  - **On the determinants of bitcoin returns: A LASSO approach**  
Finance Research Letters, 27: 235-240, 2018. (with Theodore Panagiotidis and Thanasis Stengos)
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#### PERSONAL SKILLS

Language skills: Greek (native), English (proficient), German (basic)

Software: R (advanced),  $\LaTeX$ (advanced), Eviews (intermediate), Julia (basic), Matlab (basic), Stata (basic)

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#### OTHER STUDIES

**Thessaloniki Centre of Music and Dance**

2004 – 2017

Diploma in Classical Piano Performance (level similar to DipABRSM)