## **Orestis Vravosinos**

New York University, 19 West 4th Street, New York, NY 10003, USA orestis.vravosinos@nyu.edu ∼ orestisvravosinos.netlify.com

### **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

#### RESEARCH EXPERIENCE

#### **IESE Business School**

2018 - 2019

Research Assistant for Professor Xavier Vives

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

#### TEACHING EXPERIENCE

## Universitat Pompeu Fabra

2018 - 2019

Teaching Assistant

Mathematics I; Mathematics II; Financial Mathematics

### **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

#### **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)

## PERSONAL SKILLS

Language skills: Greek (native), English (proficient), German (basic) Software: R (advanced), LaTeX(advanced), Eviews (intermediate), Julia (basic), Matlab (basic), Stata (basic)

#### REFEREEING

Empirical Economics, Economic Change and Restructuring

### OTHER STUDIES

## Thessaloniki Centre of Music and Dance

Diploma in Classical Piano Performance (level similar to DipABRSM)

2004 - 2017