

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

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*
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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)

OTHER STUDIES

Thessaloniki Centre of Music and Dance

2004 – 2017

Diploma in Classical Piano Performance (level similar to DipABRSM)