Christos Pasentsis

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Location: Amsterdam, Netherlands | Date of Birth: 26 October 1998

Profile

Analytical and detail-oriented **MSc graduate in Behavioural Economics (Financial Track)** from Erasmus School of Economics with strong skills in **quantitative research, econometrics, and model construction**. Experienced in Python, Stata, and data-driven portfolio design. Focused on **factor investing, volatility modelling, and systematic research** inspired by the intersection of behavioural economics and quantitative finance.

Education

Erasmus University Rotterdam, Erasmus School of Economics **Rotterdam, NL**
MSc, Business & Economics: Behavioural Economics (Financial Track) (GPA 7.6; Thesis 7.5) *Sep 2024 – Oct 2025*
Thesis: Does Authority Framing Increase Susceptibility to Misinformation?
Conducted a 2×2 behavioural experiment (n=173) using non-parametric tests and ordinal regression. Applied structured data analysis and reproducible pipelines in Stata and Python.

University of Crete **Rethymno, GR**
BSc Economics *Sep 2016 – Jun 2023*

Silesian University in Opava **Opava, CZ**
Exchange, Business Administration & Management *Sep 2020 – Feb 2021*

Research & Quantitative Projects

BTC/USDT EGARCH Variance-Breach Strategy, Python (Prototype) *2025*
- Designed a prototype **EGARCH(1,1)** variance-breach trading model with volatility-adjusted risk controls and Monte Carlo stress tests.
- Achieved in-sample Sharpe 1.51 vs 1.15 benchmark; emphasized disciplined model validation and reproducible structure.
- **GitHub:** github.com/pasents/EGARCH-BTC-USDT-

IWDA Factor Investing Signal, Python (Prototype) *2025*
- Built a prototype **multi-factor bottom-signal** combining RSI, Bollinger Bands, and drawdown context for mean-reversion detection.
- Benchmarked against DCA/hold portfolios and analyzed factor responsiveness to market drawdowns.
- **GitHub:** github.com/pasents/iwda-rsi-bollinger-drawdown-signal

Fama–French 5-Factor (+Momentum), Europe, Python (Prototype) *2025*
- Constructed factor returns for **European equities**: **Mkt–RF, SMB, HML, RMW, CMA** plus **Momentum**; implemented portfolio construction and monthly factor series.
- Estimated asset regressions and produced rolling summaries of factor loadings and inter-factor correlations over time.
- **GitHub:** github.com/pasents/fama-french-ml

Technical Skills

Programming: Python (`pandas`, `NumPy`, `matplotlib`, `statsmodels`, `arch`, `ccxt`), Stata, Git, LaTeX, basic R, Excel.
Quantitative: Factor investing, time-series modelling, econometrics, backtesting, portfolio statistics, volatility estimation.
Tools: Monte Carlo simulation, portfolio optimization, regression diagnostics, data visualization, reproducible workflows.

Professional Experience

Independent Bars & Hotels **Greece**
Hospitality & Bar Operations Specialist *Mar 2017 – Oct 2023*
Advanced from bartender to bar manager across 8 establishments. Oversaw financial accuracy, process control, and staff coordination under pressure, cultivating a disciplined, data-aware mindset.

Hellenic Army **Cyprus**
Tracked Vehicle & Radio Operator *Nov 2023 – Aug 2024*
Maintained communication and operational precision in structured, high-stakes environments, reinforcing focus and accountability.

Affiliations

Member, **B&R Beurs** (Erasmus Investment Society) & **Investment Association Next Generation** (2024–2025)
Engaged in **factor investing research**, equity screening, and paper portfolio construction using systematic approaches.

Languages

Greek: Native English: IELTS 7.0 (C1) Nationality: Greek