

Christos Pasentsis

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Profile

Aspiring Quantitative Researcher with MSc in Behavioral Economics (Financial Track) and strong background in Python, econometrics, and algorithmic strategy development. Skilled in time-series modelling, backtesting, and delivering reproducible research code for systematic trading.

Education

Erasmus University Rotterdam — Erasmus School of Economics <i>MSc, Business & Economics: Behavioral Economics (Financial Track)</i> <i>Thesis: Does Authority Framing Increase Susceptibility to Misinformation?</i> 2 × 2 experiment ($n=173$); applied non-parametrics and ordinal/generalized ordered logit; implemented in Qualtrics + JS/HTML.	Rotterdam, NL Sep 2024 – Oct 2025 (exp.)
University of Crete <i>BSc Economics</i>	Rethymno, GR Sep 2016 – Jun 2023
Silesian University in Opava <i>Exchange, Business Administration & Management</i>	Opava, CZ Sep 2020 – Feb 2021

Quantitative Projects & Strategies

BTC/USDT: EGARCH Variance-Breach Backtest GitHub: EGARCH BTC/USDT Backtest › Developed EGARCH(1,1) to detect variance breaches; executed exits with +8% take-profit and a volatility-adjusted stop ($-\alpha \cdot \sigma_t$). › Risk profile vs buy-and-hold: Sharpe 1.51 vs 1.15; CAGR 93.6% vs 69.7%; max drawdown -54.8% vs -76.6%; 82 trades; win rate 84.2%; average P&L/trade 5.95%. <i>Full return/CAGR breakdown in the repository.</i>	2025
IWDA ETF: RSI + Bollinger + Drawdown Signal Generator & Backtest GitHub: IWDA RSI/Bollinger/Drawdown Signal › Built signal generator for oversold conditions combining RSI, Bollinger bands, and per-trade drawdown thresholds. › Automated CSV trade logs and matplotlib equity curves; flags entries where $RSI < 30$, $price < lower\ band$, and $drawdown < -20\%$.	2025
Stockfish Chessbot (1800 Elo, Tkinter GUI) GitHub: Stockfish Chessbot (Tkinter) › Implemented engine-driven decision-making in GUI with click-to-move, SAN/UCI input, promotions, and opening helper. › Configurable strength via UCI parameters; demonstrates applied search/evaluation logic similar to market signal processing.	2025

Technical Skills

Programming: Python (pandas, NumPy, matplotlib, statsmodels, arch, ccxt), JavaScript, HTML, LaTeX.
Fin./Stats: Time-series modelling, GARCH/EGARCH volatility modelling, backtesting frameworks, technical indicators, portfolio metrics.
Tools: Git, Stata 18, basic R, advanced Excel.

Other Experience

Various Venues <i>Hospitality & Bar Operations Specialist</i> Leadership, operations, and performance under high-pressure conditions.	Greece Mar 2017 – Oct 2023
Hellenic Army <i>Tracked Vehicle & Radio Operator</i> G-127 Leonidas II tracked APC driver; troop/equipment transport; radio comms and vehicle readiness.	Cyprus Nov 2023 – Aug 2024

Additional Activities

B&R Beurs — Erasmus University Investment Society, <i>Member, Quantitative Group</i> Weekly stock pitches; factor screens and simple backtests; input to paper portfolio decisions.	Rotterdam, NL	2024–2025.
Investment Association Next Generation, <i>Member</i> Group research and investment pitches; developed evidence-based investment theses.		2024–2025.

Languages

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