Christos Pasentsis

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Profile

Aspiring Quantitative Researcher with MSc in Behavioural 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 **Rotterdam, NL**
MSc, Business & Economics: Behavioural Economics (Financial Track) (Graduated with GPA: 7.6; Thesis: 7.5) *Sep 2024 – Oct 2025*
Thesis: Does Authority Framing Increase Susceptibility to Misinformation?
Conducted a 2×2 experiment ($n{=}173$); applied non-parametric tests and ordinal/generalized ordered logit models; implemented in Qualtrics with custom JS/HTML.

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*

Quantitative Projects & Strategies

BTC/USDT: EGARCH Variance-Breach Backtest *2025*
GitHub: EGARCH BTC/USDT Backtest

- Built and backtested an **EGARCH(1,1)** variance-breach trading strategy with **+8% take-profit** and **volatility-adjusted stops**.
- **In-sample results:** 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%**, avg. trade P&L **5.95%**.
- **Robustness:** Out-of-sample alpha attenuates, but variance-aware controls **reduced drawdowns**; Monte Carlo stress tests confirmed **fat-tailed return dynamics**.

Stockfish Chessbot (1800 Elo, Tkinter GUI) *2025*
GitHub: Stockfish Chessbot (Tkinter)

- Built a GUI chess engine interface with **click-to-move, SAN/UCI input, promotions, and opening helper**.
- Implemented **engine-driven decision-making** and configurable strength via **UCI parameters**.
- Demonstrated applied **search/evaluation logic** analogous to **market signal processing**.

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

Independent Bars & Hotels **Greece**
Hospitality & Bar Operations Specialist *Mar 2017 – Oct 2023*
Progressed from bartender to bar manager across 8 establishments; led teams, optimized operations, and delivered results under high-pressure conditions, building strong leadership and problem-solving skills transferable to finance.

Hellenic Army **Cyprus**
Tracked Vehicle & Radio Operator *Nov 2023 – Aug 2024*
G-127 Leonidas II tracked APC driver; troop/equipment transport; radio comms and vehicle readiness.

Additional Activities

B&R Beurs — Erasmus University Investment Society & Investment Association Next Generation, *Member* 2024–2025.
Engaged in weekly stock pitches, delivered a seminar on commodity trading, and collaborated on group research projects and investment theses; contributed to portfolio discussions and evidence-based investment pitches.

Languages

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