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 **Rotterdam, NL**
MSc, Business & Economics: Behavioral Economics (Financial Track) *Sep 2024 – Oct 2025 (exp.)*
Thesis: Does Authority Framing Increase Susceptibility to Misinformation?
2×2 experiment (n=173); applied non-parametrics and ordinal/generalized ordered logit; implemented in Qualtrics + 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

- 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 1.25 vs 0.95; max drawdown -54.76% vs -76.63%; 82 trades; win rate 84.15%; average P&L/trade 5.94%. *Full return/CAGR breakdown in the repository.*

IWDA ETF: RSI + Bollinger + Drawdown Signal Generator & Backtest *2025*
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 $< -20\%$.

Stockfish Chessbot (1800 Elo, Tkinter GUI) *2025*
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.

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 **Greece**
Hospitality & Bar Operations Specialist *Mar 2017 – Oct 2023*
Leadership, operations, and performance under high-pressure conditions.

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, *Member, Quantitative Group* Rotterdam, NL 2024–2025.
Weekly stock pitches; factor screens and simple backtests; input to paper portfolio decisions.

Investment Association Next Generation, *Member* 2024–2025.
Group research and investment pitches; developed evidence-based investment theses.

Languages

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