CURRICULUM VITAE: STASINAKIS CHARALAMPOS

updated in August 2022

DETAILS

- **E-mail:** *Charalampos.Stasinakis@glasgow.ac.uk*
- **Personal Website:** *www.stasinakis.net*

EDUCATION

PhD in Quantitative Finance: *Thesis subject 'Applications of Hybrid Neural Networks and Genetic Programming in Financial Forecasting' (University of Glasgow, Economics Department)* — *2014*

BSc (Honors) and MSc (5 years diploma) in National Technical University of Athens, School of Electrical and Computer Engineering *(N.T.U.A.)* — *2010*

- *Major Course Program: Communication Technologies*
- *Completed Flows: Communication systems and Computer Networks, Electromagnetic Waves and Telecommunication, Energy conversion, High voltages and Industry applications, Bioengineering*

General High School Certificate — *2002*

PROFESSIONAL EXPERIENCE

Professor of Finance (Fellow of HEA), University of Glasgow — *2022-now*

- *Courses: Statistical Analysis and Methods (UG), Foundations of FinTech (PG), Advances of Machine Learning in Finance (PG), Artificial Intelligence in Finance (PG), FinTech Risk Management (PG*

Reader (Fellow of HEA) in Accounting and Finance, University of Glasgow — *2020-2022*

- *Courses: Statistical Analysis and Methods (UG), Foundations of FinTech (PG), Advances of Machine Learning in Finance (PG), Artificial Intelligence in Finance (PG), FinTech Risk Management (PG)*

Senior Lecturer (Fellow of HEA) in Accounting and Finance, University of Glasgow — *2016-2020*

- *Courses: Corporate Finance (PG), Issues in Accounting Research (PG), Statistical Analysis and Methods (UG), Foundations of FinTech (PG)*

Lecturer in Accounting and Finance, University of Glasgow — *2014 - 2016*

- *Courses: Corporate Finance (PG), Issues in Accounting Research (PG), Statistical Analysis and Methods (UG)*

Lecturer in Management Accounting, Bournemouth University — *2013-2014*

- *Courses: Management Accounting (UG), Strategic Management Accounting (UG), Quantitative Economic Applications (UG), Contemporary Business Issues (PG), International Financial Management (PG), International Investment Management (PG)*

Graduate Teaching Assistant, Economics, University of Glasgow — *2011-2013*

- *Courses: Portfolio Analysis and Investment (PG), Advanced Portfolio Analysis (PG) and Financial Markets & Corporate Finance (UG)*

National Military Service — *2009-2010*

- *Cash Management Assistant, Department of Finance of the Presidential Guard*

Teacher of Informatics in the Computer Center MyCorner *(Greece, Athens)* — *2008-2009*

- *Participation in the second phase of the European educational project Goneis.gr funded by Greek Institute of Research and Technology (Successful supervision of 14 parents)*

RESEARCH

PUBLICATIONS (citations 532, h-index 11, i10-index 12)

- *Shi, Y., Stasinakis, C., Xu, Y., Yan, C. and Zhang, X., 2022. Stock price default boundary: A Black-Cox model approach.* ***International Review of Financial Analysis (3* ABS), (forthcoming).*** — *2022*
- *Shi, Y., Stasinakis, C., Xu, Y. and Yan, C. (2022) Market Co-movement between Credit Default Swap Curves and Option Volatility Surfaces.* ***International Review of Financial Analysis (3* ABS) (forthcoming).***
- *Nguyen, D.K., Sermpinis, G. and Stasinakis, C. (2022). Big Data, Artificial Intelligence, and Machine Learning: A Transformative Symbiosis in Favour of Financial Technology.* ***European Financial Management (3* ABS) (forthcoming).***
- *Li, Y., Stasinakis, C. and Yeo, W.M., 2022. A Hybrid XGBoost-MLP Model for Credit Risk Assessment on Digital Supply Chain Finance. Forecasting, 4(1), pp.184-207.*
- *Hassanniakalager, A., Sermpinis, G. and Stasinakis, C. (2021) Trading the Foreign Exchange Market with Technical Analysis and Bayesian Statistics,* ***Journal of Empirical Finance (3* ABS)****, 63, 230-251.* — *2021*

- *Sermpinis, G., Hassanniakalager, A., Stasinakis, C. and Psaradelis, I. (2021) Technical Analysis Profitability and Persistence: A Discrete False Discovery Approach on MSCI Indices,* ***Journal of International Financial Markets, Institutions and Money (3* ABS)****, 73, 101353.*
- *Hassanniakalager, A., Sermpinis, G., Stasinakis, C. and Verousis, T. (2020) A Conditional Fuzzy Inference Approach in Forecasting,* ***European Journal of Operational Research (4* ABS),*** *283(1), pp.196-216.* *2020*
- *Zhao, Y., Stasinakis, C., Sermpinis, G. and Fernandes, F.D.S., (2019) Revisiting Fama–French factors' predictability with Bayesian modelling and copula-based portfolio optimization.* ***International Journal of Finance & Economics (3* ABS),*** *24(4), 1443-1463.* *2019*
- *Zhao, Y., Stasinakis, C., Sermpinis, G. and Shi, Y. (2018) Neural Network Copula Portfolio Optimization for Exchange Traded Funds,* ***Quantitative Finance (3* ABS)****,18, 761-775.* *2018*
- *Fernandes, F. D. S., Stasinakis, C., & Zekaite, Z. (2018). Forecasting government bond spreads with heuristic models: evidence from the Eurozone periphery.* ***Annals of Operations Research (3* ABS)****, 1-32.*

- *Fernandes, F. D. S., Stasinakis, C., & Bardarova, V. (2018) Two-stage DEA-Truncated Regression: Application in banking efficiency and financial development.* ***Expert Systems with Applications (3*ABS)****, 96, 284-301.*
- *Sermpinis, G., Stasinakis, C. and Hassanniakalager, A. (2017) Reverse Adaptive Krill Herd: Application with Locally Weighted Support Vector Regression for forecasting and trading Exchange Traded Funds,* ***European Journal of Operational Research (4* ABS)****, 263 (2), 540-558.* *2017*
- *Sermpinis, G., Stasinakis, C., Rosillo, R., and de la Fuente, D. (2017) European exchange trading funds trading with locally weighted support vector regression.* ***European Journal of Operational Research (4*ABS)****, 258(1), 372-384.*
- *Stasinakis, C., Sermpinis, G., Psaradellis, I., and Verousis, T. (2016) Krill herd support vector regression and heterogeneous autoregressive leverage: evidence from forecasting and trading commodities.* ***Quantitative Finance (3*ABS)****,16(102), 1901-1915.* *2016*
- *Karathanasopoulos, A., Theofilatos, K. A., Sermpinis, G., Dunis, C., Mitra, S., and Stasinakis, C. (2016) Stock market prediction using evolutionary support vector machines: an application to the ASE20 index.* ***European Journal of Finance (3*ABS)****, 22(12), 1145-1163.*
- *Sermpinis, G., Stasinakis, C., Theofilatos, K., and Karathanasopoulos, A. (2015) Modeling, forecasting and trading the EUR exchange rates with hybrid rolling genetic algorithms: support vector regression forecast combinations.* ***European Journal of Operational Research (4*ABS)****, 247(3), 831-846.* *2015*
- *Sermpinis, G., Stasinakis, C., Theofilatos, K., and Karathanasopoulos, A. (2014) Inflation and unemployment forecasting with genetic support vector regression. Journal of Forecasting (2* ABS), 33(6), 471-487.* *2014*
- *Sermpinis, G., Stasinakis, C., and Dunis, C. (2014) Stochastic and genetic neural network combinations in trading and hybrid time-varying leverage effects.* ***Journal of International Financial Markets, Institutions and Money (3*ABS)****, 30(1), 21-54.*
- *Stasinakis, C., and Sermpinis, G. (2014) Financial forecasting and trading strategies: a survey. In: Dunis, C., Likothanassis, S., Karathanasopoulos, A., Sermpinis, G. and Theofilatos, K. (eds.) Computational Intelligence Techniques for Trading and Investment. Routledge: Abindgon, 22-36. ISBN 9780415636803*
- *Sermpinis, G., Dunis, C., Laws, J., and Stasinakis, C. (2012) Forecasting and trading the EUR/USD exchange rate with stochastic Neural Network combination and time-varying leverage.* ***Decision Support Systems (3* ABS)****, 54 (1). pp. 316-329.* *2012*

IMPACT CASE *2015-now*

- *'Applications of hybrid heuristics algorithms in trading and risk management - FinTech' collaboration with Prof Sermpinis, University of Glasgow. (Ranked in the top 12 ICS for the current REF)*

GRANTS/FUNDING

- *Scottich Technology Ecosystem Review Fund ((£5,000) – FinTech, Scottish Technology Sector and Higher Education* *2022*
- *Wards grant (£3,000) – Organization of practitioners' and academics' workshop on Machine Learning and Financial Technology.* *2021*
- *Wards grant (£2,955) - Basel III and Capital Market Union Plan: Evidence from banking*

performance and managerial sentiment

- *LKAS Collaborative Scholarships (£12,000) – Research project on Magnetomyography (MMG) Sensors* *2018*
- *Grant for workshop on Advances in Computational Finance, University of La Laguna, Tenerife (1950 euros) (to take place in May 2019)* *2018*
- *Erasmus teaching mobility grant (2,000 euros) promoting research led teaching in Leibniz University of Hannover, Germany- Block teaching sessions with the title: 'International Investment Management: Computational Intelligent Techniques in Financial Forecasting Applications'* *2018* *2016*

CONFERENCES *2012-now*

- *World Finance and Banking Symposium (2016, 2018)*
- *19th-24rd Forecasting Financial Markets International Conference (2012-2022)*
- *Symposium on Quantitative Finance and Risk Analysis (2015, 2017-2019)*
- *27th European Conference on Operational Research (2015)*
- *13th International Conference on Engineering Applications of Neural Networks (2012)*
- *FMA conference (Glasgow, 2019)*
- *Polimi Fintech Series (Milan, 2020)*

PhD STUDENTS' SUPERVISION *2014-now*

- *Completed / writing up (5): Arman Hassanniakalager: PhD in Quantitative Finance, Yaofei Xu: PhD in Quantitative Finance, Xiangyu Zong: PhD in Quantitative Finance, Muhammed Adamu: PhD in Finance, Mingzhe Wei: PhD in Quantitative Finance (writing up year)*
- *3rd Year Candidates (2): Yixuan Li: PhD in Financial Technology, Adebisi Adedokun: PhD in Financial Technology*
- *2nd Year Candidates (3): Yaohua Li: PhD in Financial Accounting, Xiaotong Sun: PhD in Blockchain and DeFi, Abylay Syzdykov, PhD in Financial Technology*
- *1st Year Candidates (3): Manish Rajkumar Arora: PhD in Quantitative Finance, Wei Shen: PhD in CSR.*

ESTEEM / CITIZENSHIP/ ADMINISTRATION/ CONSULTANCIES/ INVITED TALKS

- *University of Glasgow Finance Cluster Member, Member of the Operational Research Society, Forecasting Financial Markets Association, Greek Engineering Cluster Member*
- *Fellow of Higher Education Academy*
- *Invited Reviewer: European Journal of Operation Research, Journal of Forecasting, Decision Support Systems, Expert Systems with Applications, Quantitative Finance and Artificial Intelligence Research Journal, Annals of Operations Research, Journal of Operations Research Society, International Journal of Finance and Economics, Journal of International Financial Markets, Institutions and Money.*
- *VIVA examinations: 4 successful PhD examinations*
- *Guest Editor: Annals of Operations Research, Forecasting MDPI*
- *Advisor of studies, UG/PG dissertation convenor, Accounting and Finance Examination Officer*
- *University of Glasgow, program director of MSc in Fintech*
- *Consultancy originated from impact case study, Acanto Holding UG, Hannover, Germany (2015-2019). FinTech related consultancy in the British China International Consulting Limited (2019).*
- *UG External examiner in Cass Business School (BSc Investment & Financial Risk Management program), External Supervisor (University of Liverpool, London Business School, Swansea Business School)*
- *Invited talks in Leibniz University of Hanover (2015), Acanto Holding (2016-2017), University of Heriot Watt (2017)*
- *Visiting Lectureships: University of Strathclyde (2019-2020)*
- *External reviewer for grant applications (National Science Center, Poland) (2019-2021)*
- *External MSc Program validation committee (FinTech Program, University of Sussex) (2022)*

LANGUAGE PROFICIENCIES

GREEK

- *Native competence*

ENGLISH

- *Certificate of Proficiency in English Grade C (University of Cambridge)*
- *Teaching Competence of the English Language (Provided by the Greek Department of Education and Religions)*
- *Certificate of Proficiency in English Grade C (University of Michigan)*

GERMAN

- *Zeugnis, Zentrale Mittelstufenprufung (Mittelstuffe, Goethe Institut)*

IT LITERACY

- *MATLAB, EVIEWS, STATA, PASCAL, FORTRAN, C, C++, JAVA, ASSEMBLY, MySQL, ACCESS, OXMETRICS, BLOOMBERG, DATASTREAM, REUTERS, R, Python*