

DETAILS	<ul style="list-style-type: none"> ➤ E-mail: Charalampos.Stasinakis@glasgow.ac.uk ➤ Personal Website: www.stasinakis.net 	
EDUCATION	<p>PhD in Quantitative Finance: <i>Thesis subject ‘Applications of Hybrid Neural Networks and Genetic Programming in Financial Forecasting’ (University of Glasgow, Economics Department)</i> 2014</p> <p>BSc (Honors) and MSc (5 years diploma) in National Technical University of Athens, School of Electrical and Computer Engineering (N.T.U.A.) 2010</p> <ul style="list-style-type: none"> ➤ <i>Major Course Program: Communication Technologies</i> ➤ <i>Completed Flows: Communication systems and Computer Networks, Electromagnetic Waves and Telecommunication, Energy conversion, High voltages and Industry applications, Bioengineering</i> <p>General High School Certificate 2002</p>	
PROFESSIONAL EXPERIENCE	<p>Reader (Fellow of HEA) in Accounting and Finance, University of Glasgow 2020-now</p> <ul style="list-style-type: none"> ➤ <i>Courses: Statistical Analysis and Methods (UG), Foundations of FinTech (PG)</i> <p>Senior Lecturer (Fellow of HEA) in Accounting and Finance, University of Glasgow 2016-2020</p> <ul style="list-style-type: none"> ➤ <i>Courses: Corporate Finance (PG), Issues in Accounting Research (PG), Statistical Analysis and Methods (UG), Foundations of FinTech (PG)</i> <p>Lecturer in Accounting and Finance, University of Glasgow 2014 - 2016</p> <ul style="list-style-type: none"> ➤ <i>Courses: Corporate Finance (PG), Issues in Accounting Research (PG), Statistical Analysis and Methods (UG)</i> <p>Lecturer in Management Accounting, Bournemouth University 2013-2014</p> <ul style="list-style-type: none"> ➤ <i>Courses: Management Accounting (UG), Strategic Management Accounting (UG), Quantitative Economic Applications (UG), Contemporary Business Issues (PG), International Financial Management (PG), International Investment Management (PG)</i> <p>Graduate Teaching Assistant, Economics, University of Glasgow 2011-2013</p> <ul style="list-style-type: none"> ➤ <i>Courses: Portfolio Analysis and Investment (PG), Advanced Portfolio Analysis (PG) and Financial Markets & Corporate Finance (UG)</i> <p>National Military Service 2009-2010</p> <ul style="list-style-type: none"> ➤ <i>Cash Management Assistant, Department of Finance of the Presidential Guard</i> <p>Teacher of Informatics in the Computer Center MyCorner (Greece, Athens) 2008-2009</p> <ul style="list-style-type: none"> ➤ <i>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)</i> 	
RESEARCH	<p>PUBLICATIONS / WORKING PAPERS (citations 341, h-index 9, i10-index 8)</p> <ul style="list-style-type: none"> ➤ <i>Sermpinis, G., Hassanniakalager, A., Stasinakis, C. and Psaradelis, I. (2020) Technical Analysis and Discrete False Discovery Rate: Evidence from MSCI Indexes– working paper (under review)</i> 2020 ➤ <i>Stasinakis, C. and Sermpinis, G., 2020. Big Data, Artificial Intelligence and Machine Learning: A Transformative Symbiosis in Favour of Financial Technology – Working paper (available at SSRN)</i> ➤ <i>Hassanniakalager, A., Sermpinis, G. and Stasinakis, C. (2020) Trading the Foreign Exchange Market with Technical Analysis and Bayesian Statistics – working paper (under review)</i> ➤ <i>Fernandes, F. D. S., Stasinakis, C., Zhao, Y. and Sermpinis, G. (2020) Firm survival and Corporate Social Responsibility: Evidence from Chinese listed firms. – working paper</i> ➤ <i>Stasinakis, C., Sermpinis, G., and Wei, M. (2020) Technical, fundamental and lucky factors in cryptocurrencies’ predictability – working paper</i> ➤ <i>Xu, Y., Shi, Y. and Stasinakis, C. (2020) Market segment between CDS market and Option market – working paper</i> ➤ <i>Hassanniakalager, A., Sermpinis, G., Stasinakis, C. and Verousis, T. (2020) A Conditional Fuzzy Inference Approach in Forecasting, European Journal of Operational Research (ABS 4*), 283(1), pp.196-216.</i> 2019 ➤ <i>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.</i> 2018 ➤ <i>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.</i> ➤ <i>Fernandes, F. D. S., Stasinakis, C., & Zekaite, Z. (2018). Forecasting government bond spreads</i> 	

	with heuristic models: evidence from the Eurozone periphery. <i>Annals of Operations Research</i> (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. <i>Expert Systems with Applications</i> (3*ABS), 96, 284-301.	2017
➤	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, <i>European Journal of Operational Research</i> (4*ABS), 263 (2), 540-558.	
➤	Sermpinis, G., Stasinakis, C., Rosillo, R., and de la Fuente, D. (2017) European exchange trading funds trading with locally weighted support vector regression. <i>European Journal of Operational Research</i> (4*ABS), 258(1), 372-384.	2016
➤	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. <i>Quantitative Finance</i> (3*ABS), 16(102), 1901-1915.	
➤	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. <i>European Journal of Finance</i> (3*ABS), 22(12), 1145-1163.	2015
➤	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. <i>European Journal of Operational Research</i> (4*ABS), 247(3), 831-846.	2014
➤	Sermpinis, G., Stasinakis, C., Theofilatos, K., and Karathanasopoulos, A. (2014) Inflation and unemployment forecasting with genetic support vector regression. <i>Journal of Forecasting</i> (2*ABS), 33(6), 471-487.	
➤	Sermpinis, G., Stasinakis, C., and Dunis, C. (2014) Stochastic and genetic neural network combinations in trading and hybrid time-varying leverage effects. <i>Journal of International Financial Markets, Institutions and Money</i> (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.) <i>Computational Intelligence Techniques for Trading and Investment</i> . Routledge: Abingdon, 22-36. ISBN 9780415636803	2012
➤	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. <i>Decision Support Systems</i> (3*ABS), 54 (1). pp. 316-329.	
	IMPACT CASE	2015-now
➤	'Applications of hybrid heuristics algorithms in trading and risk management' collaboration with Dr. Georgios Sermpinis, University of Glasgow – forthcoming REF	
	GRANTS/FUNDING	
➤	Wards grant (£2955-) - Basel III and Capital Market Union Plan: Evidence from banking performance and managerial sentiment	2018
➤	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 (2000 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'	2016
	CONFERENCES	2012-now
➤	World Finance and Banking Symposium (2016, 2018)	
➤	19 th -23 rd Forecasting Financial Markets International Conference (2012-2019)	
➤	Symposium on Quantitative Finance and Risk Analysis (2015, 2017-2019)	
➤	27 th European Conference on Operational Research (2015)	
➤	13th International Conference on Engineering Applications of Neural Networks (2012)	
➤	FMA conference (Glasgow, 2019)	
	PhD STUDENTS' SUPERVISION	2014-now
➤	Completed (2): Arman Hassanniakalager: PhD in Quantitative Finance, Yaofei Xu: PhD in Quantitative Finance	
➤	3 rd Year Candidates (3): Xiangyu Zong: PhD in Quantitative Finance, Mingzhe Wei: PhD in	

Quantitative Finance, Muhammed Adamu: PhD in Finance

- *2nd Year Candidates (2): Yixuan Li: PhD in Financial Technology, Adebisi Adedokun: PhD in Financial Technology (Part-Time)*
- *1st Year Candidates (3): Yaohua Li: PhD in Financial Accounting, Xiaotong Sun: PhD in Quantitative Finance, Shanyan Lai: PhD in Quantitative Finance*

**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.*
- *Guest Editor: Annals of Operations Research*
- *Advisor of studies, UG/PG dissertation convenor, Accounting and Finance Examination Officer*
- *University of Glasgow Fintech and Big Data PG program formulation*
- *Consultancy originated from impact case study, Acanto Holding UG, Hannover, Germany (2015-now)*
- *UG External examiner in Cass Business School (BSc Investment & Financial Risk Management program), External Supervisor (University of Liverpool, London Business School)*
- *Invited talks in Leibniz University of Hanover (2015), Acanto Holding (2016-2017), University of Heriot Watt (2017), British China International Consulting Limited (2019)*
- *External reviewer for grant applications (National Science Center, Poland) (2019-2020)*

**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 Mittelstufenprüfung (Mittelstufe, Goethe Institut)*

IT LITERACY

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