

## **Dr. LEONI ELENI OIKONOMIKOU**

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### **EDUCATION**

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- 09/2012- 06/2016      **PhD in Economics,**  
**Title of PhD dissertation: Essays on Capital Markets**  
Affiliate Member of GlAD  
Georg-August Universität Göttingen, Germany.
- 09/2008-11/2009      **Research Master (MPhil) in Money, Banking and Finance**  
University of Paris 1 Pantheon-Sorbonne, Paris, France.
- 09/2003-03/2008      **B.A. in Economics (4 yrs), major in Banking and Finance**  
University of Thessaly, Volos, Greece.

### **RESEARCH INTERESTS**

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quantitative finance, international finance, artificial intelligence applications in finance, quantitative portfolio & risk management, financial econometrics (time-series), corporate finance.

### **ACADEMIC AND TEACHING RELATED WORK EXPERIENCE**

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- 11/2018 - Present:      **Adjunct Lecturer**, Department of Statistics and Actuarial/Financial Mathematics, University of the Aegean, Greece.
  - Microeconomic Theory II (class of undergraduates)
  - Macroeconomic Theory II (class of undergraduates)
  - Accounting (class of undergraduates)
  - Elements of International Financial Markets (class of undergraduates)
  - Investments (class of undergraduates)
  - Introduction to Bank Risk Management (class of undergraduates)
  
- 10/2016 - 10/2018:      **Private Tutor**, Greece.
  - Effectively prepare senior high school students for the Greek University entrance examinations on Introduction to Economic Theory.
  - Successfully translate economics, statistics and finance online courses from English to Greek including training content and subtitles.

*last updated: 02/2020*

- 08/2016 - Present: **Affiliate Research Associate**, Georg-August- Universität Göttingen, Germany.
- 03/2016 - 07/2016: **Research Associate**, Georg-August-Universität Göttingen, Germany.
- 09/2012 - 09/2015: **Research Associate**, Georg-August-Universität Göttingen, Germany.
  - supervision of undergraduate and master students projects,
  - data collection for research projects (extensive use of DataStream database)
  - classroom organization and correcting exams.
- SS 2015: **Tutor** at the Seminar "*Sustainable Development, Trade and Environment*", held by Prof. Inmaculada Martinez-Zarzoso.

## COMPUTER SKILLS

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- Microsoft Office (ECDL Core and ECDL Expert Certification),
- Moodle, Camtasia, Webex,
- Minitab, SPSS, EViews, RATS, Matlab, Python, R, SQL (basic), LaTeX (basic).

## CONTRIBUTION TO BOOKS

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- L. E. Oikonomikou (2016), 'Introduction to Corporate Finance' In Machado C. and Davim J. P. (ed), "MBA: Theory and Application of Business and Management Principles", Springer International Publishing Switzerland.

## PEER-REVIEWED PUBLICATIONS

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- L. E. Oikonomikou (2018), "Modeling Financial Market Volatility in Transition Markets: A Multivariate Case", *Research in International Business and Finance*, 45, 307-322.

## WORKING PAPERS

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- L. E. Oikonomikou, (2015), "Forecasting the Market Risk Premium with Artificial Neural Networks", available via [SSRN link](#). (under revision)
- L. E. Oikonomikou, (2016), "Comparing the Market Risk Premia forecasts in JSE and NYSE equity markets", available via SSRN [SSRN link](#). (under revision)

## SCHOLARSHIPS/GRANTS

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09/2015 - 02/2016: **Erasmus Mundus Lotus + scholarship for Doctoral Mobility**

## **RESEARCH STAYS ABROAD**

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- 06/2016 - 10/2016      **Visiting Scholar**  
Cyprus University of Technology, Department of Commerce Finance and Shipping, Limassol, Cyprus.
- 09/2015 - 02/2016      **Senior Visiting Student Program (non-degree)**  
Peking University, School of Economics, Department of Finance
- 05/2014                      **Visiting Scholar**  
University of Glasgow, Adam Smith Business School, UK.

## **SUMMER SCHOOL & ACADEMIC CONFERENCES**

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- 15/06/2015 - 17/06/2015: *Predictive Econometric Modeling with Applications to Financial Economics, Macroeconomics, and the Interface*, University of Minho, Portugal, instructor: Prof. Francis X. Diebold (Summer School).
- 21/12/2018 - 22/12/2018: "9<sup>th</sup> National Conference of the Financial Engineering & Banking Society", Athens University of Economics and Business, Athens (participant).
- 07/09/2016: Presentation at the "Department of Economics Seminar Series", University of Cyprus, Nicosia, Cyprus (invited speaker).
- 12/07/2016 - 16/07/2016: "15th Conference on Research on Economic Theory and Econometrics (CRETE 2016)", Tinos, Greece (invited speaker).
- 25/05/2016 - 28/05/2016: "20th Annual International Conference on Macroeconomic Analysis and International Finance", University of Crete, Rethymno, Greece (speaker).
- 22/04/2016 - 24/04/2016: "Spring MFS 2016 Conference", Cyprus University of Technology, Limassol, Cyprus (speaker).
- 28/01/2016 - 29/01/2016: "XVII Workshop in Quantitative Finance", Scuola Normale Superiore, Pisa, Italy (poster session).
- 18/06/2015: "3rd PhD Workshop in Economics", University of Minho, Portugal (speaker).
- 25/05/2015 - 28/05/2015: "13th Annual International Conference on Accounting and Finance", ATINER, Athens (speaker).
- 08/01/2015 - 10/01/2015: "16th EBES Conference", Eurasia Business and Economics Society, ISCTE-IUL Instituto Universitário de Lisboa, Lisbon (speaker).
- 13/07/2014 - 18/07/2014: "20th Conference of the International Federation of Operational Research Societies", Barcelona (speaker).

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- 21/05/2014 - 23/05/2014: “21st International Forecasting Financial Markets Conference”, Marseille, France (speaker).
- 11/12/2013: “European Network Development Conference on Development and the Financial Sector”, jointly organized by the German (BMZ) and the French agencies (AFD) and EUDN, Berlin (participation).
- 29/05/2013 - 31/05/2013: “20th International Forecasting Financial Markets Conference”, Hannover, Germany (participation).

## **REFEREEING**

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- *Journal of International Money and Finance*
- *Computational Economics*
- *Emerging Markets Finance and Trade Journal*
- *International Journal of Finance and Economics*
- *Greek Statistical Institute*

## **EDITORIAL ACTIVITIES**

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- 1/2020 - Present: Editorial Board Member, Frontiers in Management & Business, SyncSci Publishing Pte Ltd, Singapore.

## **LANGUAGE SKILLS**

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- English Fluent, French Fluent, Spanish Proficient, German & Portuguese beginner, Greek native tongue.

## **SEMINARS**

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- 11/2018: *Equity Research Analysis* (2-day workshop), jointly organized by CFA Society Greece and AnalystSolutions in Athens, Greece.
- 06/2018 - 09/2018: "*Train the Blended Learning and eLearning Trainer*", University of Patras (distance learning seminar, 150h, 12 weeks)
- 06/2018: *FOREX Trading Seminar for Novice Traders*, Profit Point G., Athens, Greece.
- 06/2018: *Teaching Methods for teaching Adults: Micro-teaching, Practice Exercise*, National Kapodistrian University of Athens, Greece.

## PROFESSIONAL QUALIFICATIONS

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- Dec 2018                    *"Postgraduate Diploma in e-Learning and Blended Learning"* (OCF Level 7), NCFE (obtained).
- Nov 2018                    (a1): Certificate of Professional Suitability - *Reception, transmission and execution of orders on behalf of third parties in securities, units in collective investment takings and money market instruments*, Hellenic Capital Markets Commission (HCMC) (obtained).
- Nov 2018                    (a2): Certificate of Professional Suitability - *Reception, transmission and execution of orders on behalf of third parties on derivatives*, Hellenic Capital Markets Commission (HCMC) (obtained).
- Sept 2018                    Certification in providing advice on *Insurance products - Level A* (offered by the Central Bank of Greece) - valid across EU countries.
- Sept 2018                    Certification in providing advice on *Investment-linked Insurance products - Level D* (offered by the Central Bank of Greece) - valid across EU countries.

## NON-ACADEMIC WORK EXPERIENCE

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- 02/2019 - 8/2019:            **Market Research Associate**, PwC Greece, Athens, Greece.
- 08/2018 - 09/2018:        **Internship in Asset Management**, Capital Dynamic A.E.P.E.Y., Athens, Greece.
- 03/2012 – 07/2012:        **Junior Consultant**, European Commission, DG Research & Innovation, Directorate C, Unit C.3 “Financial Engineering”, Belgium.
- 06/2011- 12/2011:        **Corporate Banking Officer**, National Bank of Greece.
- 11/2009 – 05/2011:        **Financial and Insurance Advisor**, Interamerican, Greece.

## EXTERNAL Ph.D. COURSES IN FINANCE

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- 08/06/2015 - 09/06/2015: *From GARCH and Stochastic Volatility to Realized Volatility and Options* (Spring Course), University of Coimbra, Portugal, instructor: Prof. Torben G. Andersen.

*last updated: 02/2020*

- 23/02/2015 - 27/02/2015: ***The Economics of Exchange Rates***, Advanced Studies Program in International Economic Policy Research, Kiel institute for the World Economy, Germany, instructor: Prof. Lucio Sarno.
- 01/02/2014 - 30/04/2014: ***PhD course in Finance with emphasis on Artificial Neural Network applications***, University of Hannover, Germany, instructor: Prof. Hans-Jörg von Mettenheim.
- 14/01/2014: ***Understanding and Managing Model Risk***, part of Quant Finance Factory 2014, Aarhus University, Denmark, instructor: Dr. Massimo Morini.
- 03/06/2013 - 19/06/2013: ***Statistical Tools for Financial Econometrics***, University of Lugano, Switzerland, instructor: Prof. Alain Monfort.
- 21/02/2013 - 25/04/2013: ***Continuous-Time Finance***, University of Mannheim (CDSB), Germany, instructor: Prof. Christian Koziol.
- 30/01/2013 - 07/02/2013: ***Empirical Asset Pricing***, University of Mannheim (CDSB), Germany, instructor: Prof. Joachim Grammig.
- 11/12/2012 - 13/12/2012: ***Financial Markets Analysis***, Georg-August-Universität Göttingen, Germany, instructor: Prof. Krzysztof Kompa (Visiting Professor).

#### **ONLINE COURSES (MOOC) - selected list**

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- 05/2019 - Present: ***“SQL Fundamentals (Skill Track)”***, 4 courses, Datacamp (in progress).
- 10/2018: Certificate on ***“Quantitative Analyst with R (Career Track)”***, 15 courses (65h), Datacamp.
- 07/2018: Certificate on ***“Importing and Cleaning Data with Python (Skill Track)”***, 4 courses (13h), Datacamp.
- 01/2018: Certificate on ***“Python Programming (Skill Track)”***, 4 courses (15h), Datacamp.
- 06/2017 - 09/2017: ***“Private Equity and Venture Capital”***, Università Bocconi (instructor: Prof. Stefano Caselli)
- 10/2015 - 01/2016: Certificate on ***“Macroeconomic Forecasting”***, IMFx - grade: 84%
- 01/2015 - 04/2015: Certificate on ***“Machine Learning”***, Stanford University (instructor: Prof. Andrew Ng) - grade: 95.2%
- 02/2013 - 05/2013: Certificate on ***“Financial Engineering and Risk Management”***, University of Columbia (instructors: Prof. Martin Haugh & Prof. Garud Iyengar) - grade: 87.5%

*last updated: 02/2020*

## **PROFESSIONAL AFFILIATIONS**

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- American and European Finance Associations, Multinational Finance Society, Greek Economic Chamber of Commerce, Affiliate Member of PRMIA and GARP Associations.

## **REFERENCES (available upon request)**

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