Stylianos XANTHOPOULOS

PERSONAL DETAILS

Date of Birth:	10 February 1963
Telephone:	22730 82351 / 22510 36027
e-mail:	xanthos@aegean.gr

EDUCATION

Ph.D.	***Mathematics,*** University of London, QMW, Dept. of Mathematics	*(1988 - 1992)*
M.Sc.	***Mathematical Trading and Finance,*** City University, CASS Business School	*(1997 - 1998)*
M.Sc.	***Mathematics,*** University of London, KQCL, Dept. of Mathematics	*(1987 - 1988)*
B.Sc.	***Mathematics,*** University of Athens, Department of Mathematics	*(1981 - 1986)*

PROFESSIONAL EXPERIENCE

University of the Aegean ***(2004 –)***
Department of Statistics and Actuarial-Financial Mathematics *(2004-)*

- **Academic Positions**
  - Professor *(2025 -)*
  - Associate Professor *(2016 – 2025)*
  - Tenured Assistant Professor *(2012 – 2016)*
  - Assistant Professor *(2008 – 2012)*
  - Associate Lecturer (407) *(2004 – 2008)*
- **Teaching**
  - **Undergraduate Courses:**
    1. Introduction to Topological Data Analysis (First taught in Greece in 2023)
    2. Financial Mathematics I, II, III
    3. Risk Measurement and Risk Management
    4. Introduction to the Management of Banking Risks
    5. Elements of International Financial Markets
    6. Introduction to Combinatorics and Probabilities
    7. Probabilities I
    8. Applied Linear Algebra
  - **Postgraduate Courses**
    1. Risk Measurement and Risk Management
    2. Financial Mathematics
    3. Derivatives
    4. Bonds and Interest rates
    5. Financial Markets and Financial Products
    6. Derivatives Valuation and Risk Management (in the joint postgraduate program "Applied Economics and Finance", leaded by the department of Economics of the University of Athens)
  - **Supervision of current PhD candidates**
    1. Iro Karanikola, *Risk Management Techniques for Occupational Pension Funds: a quantitative approach on modeling capital adequacy (tentative title) (started in 2024)*
    2. Myrto Charmpi, *Topological Analysis and Modeling of Financial Data (tentative title) (started in 2023)*
  - **Participation in the consulting board of current PhD candidates**
    1. Chrysi Boskini, *Semi-stochastic model for projecting social-security revenues and expenditures (tentative title),* (University of the Aegean, Supervisor Katsampoxakis Ioannis)
    2. Anastasia Griva, *ESG and Financial Performance (tentative title),* (University of the Aegean, Supervisor Katsampoxakis Ioannis)

- **Participation in the consulting board of completed PhDs**
    1. Polyxeni Vliora, *Actuarial Risk Measures and Elasticity Phenomena in Loss Distributions,* (University of Piraeus, 2024 — Supervisor: Georgios Psarrakos)
    2. Kyriakos Georgiou, *Stochastic Models with Applications to Credit Risk*, (Athens University of Economics and Business, 2023 — Supervisor: Athanasios Yannacopoulos)
    3. Christos Kleanthous, *Robust Financial Crime Detection in Big Data via an Uncertainty-Aware Deep Learning Technique*, (Cyprus University of Technology, 2021 — Three-member Examination Committee — Supervisor: Sotirios Chatzis)
    4. Panagiota Giannouli, *Research Topics on Credit Risk Management*, (University of the Aegean, 2021 — Supervisor: Alexandros Karagrigoriou)
    5. Kalliopi Loukaki, *Financial Contagion in Interbank Networks*, (National and Kapodistrian University of Athens, 2020 — Supervisor: Ioannis Leventidis)
    6. Anastasios Petropoulos, *Hidden Markov Models and Their Applications in Finance*, (University of the Aegean, 2015 — Supervisor: I. Tsimikas; in the final year: S. Xanthopoulos)
    7. Iphigenia Efthymiou, *Design and Analysis of Experiments*, (University of the Aegean, 2015 — Supervisor: S. Georgiou; in the final year: S. Xanthopoulos)

- **Participation in the examination board of completed PhDs**
    1. Alkis-Georgios Tsiatsios, *Consumer Choice, Market Concentration, and Wealth Distribution in Connected and Disconnected Economic Structures: An Agent-Based Modeling Approach,* (National and Kapodistrian University of Athens, 2024 — Supervisor: Ioannis Leventidis)
    2. Aliki Sagianou, *A New Approach to Dynamic Stochastic Mortality Modelling for Managing Mortality-Longevity Risk*, (University of the Aegean, 2022 — Supervisor: Petros Chatzopoulos)
    3. Ioannis Stamatiou, *Numerical Analysis of Stochastic Differential Equations with Applications in Financial Mathematics and Molecular Dynamics*, (University of the Aegean, 2016 — Supervisor: Nikolaos Chalidias)
    4. Georgios Papagiannis, *Robust Decision Making and Convex Risk Measures Computation*, (Athens University of Economics and Business, 2015 — Supervisor: Athanasios Yannacopoulos)
    5. Ioannis Baltas, *Stochastic Optimal Control and Stochastic Differential Games: Applications in Insurance*, (Athens University of Economics and Business, 2014 — Supervisor: Athanasios Yannacopoulos)
    6. Evangelia Papanagiotou, *A Study of Efficiency in Capital Markets: Application to the Athens Exchange*, (University of the Aegean, 2011 — Supervisor: Alexandros Milionis)

- **Supervision of postgraduate theses**
    1. Study of a Topological Credit Scoring Model under the Lens of Different Model Evaluation Measures (S. Yiangou, 2024)
    2. Topological Data Analysis and Application to Credit Scoring (M. Charmpi, 2023)
    3. Topological Data Analysis and Financial Time Series (E. Karapetsas, 2023)
    4. Algorithmic Trading: The Case of Pairs Trading (M. Katsiakoudi, 2020)
    5. The FX Derivatives Trend: Pricing, Strategies & Hedging Issues (Th. Charinou, 2020)
    6. Supermarket Management Topics (A. Zisopoulou, 2019)
    7. Cryptocurrencies (I. Kametas, 2018)
    8. Topological Data Analysis (S. Sykovaridou, 2018)
    9. Portfolio Performance Measures (P. Lymberis, 2018)
    10. Statistical Arbitrage – The Case of Pairs Trading (S. Angelis, 2018)
    11. Risk Measures (Th. Rachi, 2018)
    12. Different Forms of Non-Arbitrage and Market Viability (D. Doulfis, 2017)
    13. The Operational Risk Measure of Foster and Hart (D. Chatzigeorgiou, 2016)
    14. Systemic Risk and Bank Interconnectedness (G. Vartzis, 2015)
    15. Risk Measures and Systemic Risk (G. Goutis, 2015)
    16. Statistical Arbitrage and Trading Strategies (S.T. Katoikas, 2015)
    17. Real Options (M. Kontou, 2015)
    18. Modeling the Recovery Rate of Defaulted Loans in Retail Banking (A. Bazaka, 2014)
    19. Portfolio Optimization Using the Critical Line Algorithm (S. Lamprou, 2014)
    20. Hypothesis Testing and Option Valuation under Uncertain Volatility (P. Raftis, 2014)

21. Systemic Risk: Assessment and Allocation of Systemic Importance of Greek Banks Using Contingent Claims Analysis, Expected Shortfall, and Shapley Values (A. Palassopoulos, 2014)
22. Credit Risk and the Credit Risk+ Model (M. Chatzigeorgiou, 2014)
23. Study of the Contingent Claims Model for the Assessment of Sovereign Debt (V. Panourgias, 2014)
24. Calculation of Value at Risk and Expected Shortfall on Mutual Funds and Mutual Fund Portfolios (A. Latsiou, 2014)
25. Earnings Manipulation (Th. Kalapotharakou, 2014)
26. Capital Valuation and Capital Adequacy – Leverage Ratios and Value at Risk: A Study within the Basel Committee Framework (E. Andreadis, 2013)
27. Statistical Arbitrage: An Investment Strategy for Pairs Trading (S. Paparodopoulos, 2013)
28. Modeling the Market (E. Kontoni, 2013)
29. The Effect of Return Frequency on Beta Estimation (G. Mantsios, 2013)
30. Investment Evaluation Using the Real Options Method: Application in the Real Estate Market (A. Sarkissian, 2012)
31. Stochastic Portfolio Theory (Ch. Antoniou, 2012)
32. Credit Scoring Models in Retail Banking (A. Lambridou, 2011)
33. The Merton Model for Default Probability (A. Vlachouli, 2011)
34. Interest Rate Models (S. Barmpa, 2011)
35. Liquidity Risk (Ch. Dimitriou, 2011)
36. Bond Portfolio Management (E. Christodoulou, 2011)
37. Real Options (E. Katira, 2011)
38. Exotic Derivatives (Ch. Pissouros, 2011)
39. Coherent Risk Measures and Optimization Topics (E. Kaloudis, 2011)
40. Minimax Portfolio Selection Problem (G. Mitropoulos, 2011)
41. Credit Scoring in Retail Banking (A. Liaromati, 2010)
42. Portfolio Optimization Using Coherent Risk Measures (M. Voulvoutzi, 2009)
43. Valuation of Companies Using Discounted Cash Flow Methods (N. Konstantinou, 2009)
44. The Merton Credit Risk Model (N. Spanakis, 2008)
45. Style Analysis of Greek Mutual Funds (A. Koletsi, 2008)
46. Mutual Fund Analysis (Ch. Tsoutsos, 2007)
47. Development of a VaR Calculator – Application to Mutual Funds (D. Tharsitis, 2006)

- **Supervision of undergraduate theses**
  1. Volatility Modeling and Forecasting with GARCH Models (I. Bouloukos, 2020)
  2. Business Valuation: Case Study of Nireus (A. Tsakiri, 2018)
  3. Swaps (P. Trentou, 2017)
  4. Financial Analysis of Companies and Financial Ratios (A.M. Ziogou, 2017)
  5. Dependence Relationships of Random Variables (G. Sofronis, 2015)
  6. Privacy and Personal Data Issues (E.M. Kouvdi, 2009)
  7. Value at Risk (VaR) of a Derivatives Portfolio (S. Axiotis, 2008)
  8. Classification and Evaluation of Mutual Funds (K. Loukaki – A. Meioteri, 2006)

- **Authorship of lecture notes and other teaching material**
  1. Introduction to Topological Data Analysis (Undergraduate Program)
  2. Introduction to Credit Risk Modeling and Management (Postgraduate Program)
  3. Financial Mathematics I (Undergraduate Program)
  4. Financial Mathematics (Postgraduate Program)
  5. Topics in Bank Risk Management (Undergraduate Program)
  6. Risk Measurement and Management (Postgraduate Program)
  7. Bonds (Postgraduate Program)
  8. Derivatives (Postgraduate Program)
  9. Swaps (Postgraduate Program)

- **Administrative roles (indicative)**
1. Vice Rector for Administrative and Academic Affairs, University of the Aegean (2023–2026)
2. Vice President of the Board of Directors, University of the Aegean Property Management and Development Company (2022–2025)

3. Dean, School of Sciences (2021–2023)
4. Department Representative to the Research Committee (ELKE) (2022–2023)
5. Chair, Department of Statistics and Actuarial–Financial Mathematics (2018–2021)
6. Deputy Director, MSc Program “Statistics and Actuarial–Financial Mathematics” (2018–2020)
7. University of the Aegean Financial Council, Representative of the School of Sciences (2018–2023)
8. Member, Joint Inter-University Committee of the MSc “Applied Economics and Finance” (University of the Aegean – Department of Statistics and Actuarial–Financial Mathematics & NKUA – Department of Economics) (2018–2023)
9. Director, MSc Program “Statistics and Actuarial–Financial Mathematics” (2016–2018)
10. Committee for the Drafting of Postgraduate Regulations, University of the Aegean (2017)
11. Committee for Communication, Promotion, and Public Relations, University of the Aegean (2015)
12. Alternate Member, Financial Council, University of the Aegean (2011)
13. Department Representative, Examination Committee for Actuary Certification (2013)
14. Department Representative, Academic Committee of the Innovation & Entrepreneurship Unit (IEU), University of the Aegean (2011)
15. Curriculum Committee, Department of Statistics and Actuarial–Financial Mathematics (2010–2014)
16. Steering Committee, MSc Program “Statistics and Actuarial–Financial Mathematics” (2009–2024)
17. Internal Evaluation Group, Department of Statistics and Actuarial–Financial Mathematics (2009–2010)
18. Selection Committee for Contract Teaching Staff (Presidential Decree 407/1980) (2009–2012)
19. Student Selection Committee, MSc Program “Statistics and Actuarial–Financial Mathematics” (2009–2023)
20. Placement Committee for Incoming Students in the Department of Statistics and Actuarial–Financial Mathematics (Academic Year 2015–2016) (2015–2016)

- **Participation in funded programs**
  - Sub2: Universities of Excellence – Thematic: Digital Transformation an Algorithms, Scientific supervision *(2024-2025)*
  - Sub1.1: Cooperations of Research Excellence, “Developing a Fair Large Language Model for Public-Private Sector Legal Texts and Notices” *(2024-2026)*
  - Viability Study and Standardization of Viability Analysis of the subactions of «Project Administration and Management» of «University of the Aegean, essential factor for the economic and social development of the Aegean archipelagos area » (ΕΠ «Education and Life-long learning») *(2015)*
  - ΕΠΕΑΕΚ Pythagoras I: A study of insurance contracts and retirement plans, Department of Statistics and Actuarial Financial Mathematics, *(2004-2006)*

Advisory and Consulting

- EXODUS *(Consulting company)* *(2009)*
  Study on the Development of a Model for Money Laundering Detection
- HSBC *(Bank)* *(2008)*
  Preparation seminar for certification exams of professionals by the Hellenic Capital Market Commission and the Bank of Greece.
- Quantos S.A. *(Statistical studies company)* *(2004)*
  Conducting stress testing on behalf of a bank client of Quantos

ProBank S.A. *(Bank)* *(2001- 2004)*

- Risk Manager
- Member of the Asset–Liability Management Committee (ALCO)
- Member of the Investment Committee
- Member of the Investment Committee of ProFund Mutual Fund Management Company

The Greek Progress Fund S.A. *(Closed-end Fund)* *(1999-2001)*

- Deputy General Manager

Edrasis – Ch. Psalidas S.A. *(Construction Company)* *(1998-1999)*

- Financial advisor.
- Investors relations

Athens College *(1995 - 1997)*
- Mathematics teacher.

Foundation College *(1994 - 1995)*
- Mathematics teacher.

Military Service *(1992 - 1994)*
- Greek Navy.

LANGUAGES
Greek, English, French.

PUBLICATIONS

A. Under review
1. ***A Multi-Layered Decision-Support Framework for Debt Collection: Integrating Machine Learning, Fuzzy Logic, and Multi-Criteria Decision Analysis for Comprehensive Optimization of Collection Strategies,*** *P.Z. Lappas and S.Z. Xanthopoulos*
2. ***ESG Investments: A Study of Their Role in Risk Management and Sustainable Economic Growth,*** *I. Katsampoxakis, A. Griva and S.Z. Xanthopoulos*

B. In Scientific Journals
1. ***Mapping Borrowers Data: A Topological Approach to Credit Scoring,*** *M. Charmpi, P. Giannouli and S.Z. Xanthopoulos,* The Journal of Financial Data Science, (2025).
2. ***Martingale Pricing and Single Index Models: A Unified Approach with the Esscher and Minimal Relative Entropy Measures,*** *S.Z. Xanthopoulos,* Journal of Risk and Financial Management, (2024).
3. ***Exogenous vs Endogenous Consumer Time Preferences: Oligopoly,*** *E. Rouskas and S.Z. Xanthopoulos,* Review of Industrial Organization, Springer, (2024). (+ online παράρτημα)
4. ***Trends and Challenges after the Impact of COVID-19 and the Energy Crisis on Financial Markets,*** *C. Basdekis, A.G. Christopoulos, I. Katsampoxakis and S.Z. Xanthopoulos,* Energies, (2024).
5. ***Can ESG Stocks Be a Safe Haven during Global Crises? Evidence from the COVID-19 Pandemic and the Russia-Ukraine War with Time-Frequency Wavelet Analysis,*** *I. Katsampoxakis, S.Z. Xanthopoulos, A. G. Christopoulos and C. Basdekis,* Economies, (2024).
6. ***Who would invest only in the risk-free asset?*** *N. Azevedo, D. Pinheiro, S.Z. Xanthopoulos and A.N. Yannacopoulos*, International Journal of Financial Engineering 5 (03), (2018).
7. ***A hidden Markov model with dependence jumps for predictive modeling of multidimensional time-series,*** *A. Petropoulos, S. Chatzis and S.Z. Xanthopoulos,* Information Sciences, Elsevier, (2017).
8. ***A Novel Corporate Credit Rating System Based on Student's-t Hidden Markov Models,*** *A. Petropoulos, S. Chatzis and S.Z. Xanthopoulos*, Expert Systems with Applications, Elsevier, (2016).
9. ***The beta Intervalling Effect During a Deep Economic Crisis-Evidence from Greece,*** *G. Mantsios and S.Z. Xanthopoulos*, International Journal of Business and Economic Sciences Applied Research, (2016).
10. ***Contingent Claim Pricing Through a Continuous Time Variational Bargaining Scheme,*** *N. Azevedo, D. Pinheiro, S.Z. Xanthopoulos and A.N. Yannacopoulos*, Annals of Operations Research, Springer, (2015).
11. ***Contract Pricing and Utility Sharing,*** *M. Anthropelos, N. Frangos, S.Z. Xanthopoulos and A.N. Yannacopoulos,* IMA Journal of Management Mathematics, Oxford Journals, (2014).
12. ***On a Variational Sequential Bargaining Pricing Scheme,*** *N. Azevedo, D. Pinheiro, S.Z. Xanthopoulos and A.N. Yannacopoulos,* Optimization, 62(11), 1501-1524, Taylor & Francis, (2013).
13. ***A Projected Gradient Dynamical System Modelling the Dynamics of Bargaining,*** *D. Pinheiro, A.A. Pinto, S.Z. Xanthopoulos and A.N. Yannacopoulos,* Journal of Difference Equations and Applications, 19(1), p.59-95, Taylor & Francis, (2013).
14. ***Behavioural and dynamical scenarios for contingent claims valuation in incomplete markets,*** *L. Boukas, D. Pinheiro, A. Pinto, S.Z. Xanthopoulos and A.N. Yannacopoulos,* Journal of Difference Equations and Applications, 17(7), p. 1065-1084, Taylor & Francis, (2011).

15. ***Scenarios for price determination in incomplete markets,*** *S.Z. Xanthopoulos and A.N. Yannacopoulos,* International Journal of Theoretical and Applied Finance, 11 (5): 415 – 445, (2008).
16. ***A generalized ROC approach for the validation of credit rating systems and scorecards,*** *S.Z. Xanthopoulos and C.Nakas*, The Journal of Risk Finance, 8 (5): 481-488, (2007).
17. ***A closed form solution for the price of cross-commodity electricity derivatives,*** *D.Tsitakis, S.Z. Xanthopoulos and A.N. Yannacopoulos***,** Physica A, 371 (2): 543-551, (2006).

C. In Books - Volumes

1. ***Metaheuristic-Based Machine Learning Approach for Customer Segmentation,*** *P.Z. Lappas, S.Z. Xanthopoulos and A. N. Yannacopoulos,* Metaheuristics for Machine Learning: New Advances and Tools, Ch.4, Springer Nature (2022).
2. ***Relative Entropy Criterion and CAPM-like Pricing,*** *S.Z. Xanthopoulos*, Trends in Mathematical Economics, Springer, (2016).
3. ***Linear and Nonlinear Parabolic Partial Differential Equations in Financial Engineering,*** *L.A. Boukas, K.I. Vasileiadis, S.Z. Xanthopoulos and A.N. Yannacopoulos,* Mathematical Modeling with Multidisciplinary Applications, Ed. Xin-She Yang, John Wiley & Sons, p.191-228 (2013).
4. ***Minimum Regret Pricing of Contingent Claims in Incomplete Markets,*** *C. Kountzakis, S.Z. Xanthopoulos and A.N. Yannacopoulos,* Dynamics, Games and Science , Vol. I, Chapter 32, Springer, p.503-528, (2011).
5. ***Three Behavioural Scenarios for Contingent Claims Valuation in Incomplete Markets,*** *L. Boukas, D.Pinheiro, A.Pinto, S.Z. Xanthopoulos and A.N. Yannacopoulos,* Nonlinear Science and Complexity, Vol. II, eds J. A. Tenreiro Machado, Manuel F. Silva, Ramiro S. Barbosa, Lino B. Figueiredo , pp 221-228, Springer, (2011).
6. ***Οικονομικά της Προστασίας της Ιδιωτικότητας,*** *A.N. Γιαννακόπουλος, Σ.Ζ. Ξανθόπουλος, Κ. Λαμπρινουδάκης, Σ. Γκρίτζαλης και Σ. Κάτσικας,* Προστασία της Ιδιωτικότητας & Τεχνολογίες Πληροφορικής και Επικοινωνιών, Κ. Λαμπρινουδάκης, Λ. Μήτρου, Σ. Γκρίτζαλης, Σ. Κάτσικας (εκδ. Παπασωτηρίου) (2010).
7. ***A Risk Model for Privacy Insurance,*** *A.N. Yannacopoulos, S. Katsikas, S. Gritzalis, C. Lambrinoudakis and S.Z. Xanthopoulos*, Digital Privacy: Theory, Technology and Practices, Alessandro Acquisti, Sabrina de Capitani di Vimercati, Stefanos Gritzalis, Costas Lambrinoudakis (Eds.) Auerbach Publications,Taylor & Francis, (2007).

D. Other works

1. ***On a question of Verma about indecomposable representations of algebraic groups and of their Lie algebras,*** *(Ph.D. Thesis 1992)*
2. ***Convertible Bonds,*** *(M.Sc. Thesis 1998)*
3. ***The Artin-Rees Lemma and its generalizations,*** *(M.Sc. Thesis 1988)*

E. In Conference Proceedings

1. ***Cryptocurrency and Traditional Assets Volatility – Analysis and Comparison with GARCH Models,*** *with C. Boskini and I. Katsampoxakis,* Strategic Innovative Marketing and Tourism Creative Solutions and Digital Transformation Challenges—11th ICSIMAT, Brasov, Romania, 2024, Springer Proceedings in Business and Economics, (2024)
2. ***Modeling Privacy Insurance Contracts and their Utilization in Risk Management for ICT Firms,*** *A.N. Yannacopoulos, C. Lambrinoudakis, S. Gritzalis, S.Z. Xanthopoulos and S. Katsikas,* Proceedings of the ESORICS 2008 13th European Symposium on Research in Computer Security, S. Jajodia, J. Lopez (Eds.), pp.207-222, September 2008, Malaga, Spain, Springer LNCS Vol. 5283, (2008)
3. ***A short overview of some behavioural scenarios for derivative pricing in incomplete markets,*** *D.Pinheiro, A.Pinto, S.Z. Xanthopoulos and A.N. Yannacopoulos,* Proceedings in Applied Mathematics and Mechanics, **7** (2007), Special Issue: Sixth International Congress on Industrial Applied Mathematics (ICIAM07) and GAMM Annual Meeting, Zürich 2007
4. ***A Scenario Approach for Price Determination in an Incomplete Market Example,*** *S.Z. Xanthopoulos and A.N. Yannacopoulos*, 4th Applied Financial Economics International Conference, INEAG, Samos 2007 Proceedings, JUL 2007
5. ***Validation of credit rating systems and scorecards,*** *S.Z. Xanthopoulos and C. Nakas***,** 3rd Applied Financial Economics International Conference, INEAG, Samos 2006 Proceedings, JUL 2006

F. In newspapers

1. ***Τις μεγάλες χρηματοοικονομικές κρίσεις ακολουθεί η ύφεση,*** ΑΙΓΑΙΟ.Edu, Απρίλιος 2010 *http://issuu.com/aigaio.edu/docs/aigaio_edu_5*

Referee in Journals

Annals of Operations Research, Journal of Economic Behavior & Organization, Journal of Dynamics and Games, Optimization, Computational Economics, Journal of Risk and Financial Management, Electronic Journal of Differential Equations,

Guest Editor

Special Issue on "AI and Sustainable Growth in Economics and Finance: Global Trends and Challenges", Guest editors: Prof. Dr. Apostolos G. Christopoulos, Ass. Prof. Dr. Ioannis Katsampoxakis, Ass. Prof. Dr. Stylianos Xanthopoulos, Dr. Charalampos Basdekis, (*2025)*

TALKS – LECTURES – PARTICIPATION in SEMINARS – CONFERENCES – SCHOOLS

1. ***Cryptocurrency and Traditional Assets Volatility – Analysis and Comparison with GARCH Models,*** *with C. Boskini and I. Katsampoxakis, 11th International Conference on Strategic Innovative Marketing and Tourism (ICSIMAT 2024), Brasov, Romania, 24th – 30th October 2024,*
2. ***A multi-layered decision-support framework for debt collection: Integrating machine learning, fuzzy logic, and multi-criteria decision analysis for comprehensive optimization of collection strategies****, with Lappas, P., Yannacopoulos, A., 21st Summer Meetings in Risk, Finance and Stochastics, Athens, Greece, 9-13 September 2024.*
3. ***Exogenous vs Endogenous Consumer Time Preferences: Oligopoly,*** *with E. Rouskas, 22nd annual International Industrial Organization Conference (IIOC 2024), Boston, Massachusetts, May 3-5, 2024*
4. ***An Introduction to Topological Data Analysis,*** *20th Summer School in Risk, Finance and Stochastics, Athens, 4-8 September 2022*
5. ***A Topological Consideration of Credit Scoring,*** *with M. Charmpi and P. Giannouli, 12th International Conference of the Financial Engineering and Banking Society (FEBS2023), Chania Crete 1-4 June 2023*
6. ***Looking for the Shape of Data, A first contact with Topological Data Analysis****, 19th Summer School in Risk, Finance and Stochastics, Athens, 28-30 September 2022*
7. ***R in Finance,*** (Invited Speaker), *R & Big Data Analytics - RABDA2018, Summer school, Samos 22-28 June 2018*
8. ***On Credit Risk Modeling and Management,*** Invited Speaker*, II Winter School on Stochastic Dynamics and Control in Finance and Economics, ISEG, Technical University of Lisbon, 4 - 8 February 2013*
9. ***On Risk Appetite, Risk Measures, Economic Capital and Enterprise Value,*** Invited Speaker, *Enterprise Risk Management, Summer School, Groupe Consultatif Actuariel Europeene, Hellenic Actuarial Society, Samos 29 June – 2July 2010*
10. ***On Risk Appetite, Risk Measures, Economic Capital and Enterprise Value,*** *7th Summer School in Stochastic Finance, Athens, July 2010*
11. ***On Portfolio Valuation under Liquidity Risk,*** *7th Summer School in Stochastic Finance, Athens, July 2010*
12. ***Topics in Bank Risk Management,*** *Seminar by the Continuing Education Center (KEK) of the Athens University of Economics and Business titled "Risk Management in the Business and Banking Sector – Basel II Standards" (2006–2007)*
13. ***A Scenario Approach for Price Determination in an Incomplete Market Example,*** *4th Applied Financial Economics International Conference, INEAG Samos, July 2007*
14. ***Validation of credit rating systems and scorecards: A generalized ROC approach,*** *3rd Applied Financial Economics International Conference, INEAG Samos, July 2006*
15. ***Validation of credit rating systems and scorecards,*** *3rd Summer school in Stochastic Finance, Chios, July 2006*
16. ***Non abelian cohomology and indecomposable representations,*** *(University of Athens , October 1992)*
17. ***The sl(n) - endomorphisms of the symmetric powers of the natural SL(n) – modules,*** *(University of London, QMW, 1990)*
18. ***An application of non - abelian cohomology on indecomposable representations of group algebras over fields of prime characteristic,*** *(University of London, QMW, 1989)*

Research Groups - Laboratories

1. Intelligent Data Exploration and Analysis Laboratory (IDEA-Lab), Director (2024-),
   The Laboratory was established in 2024 through the collaboration of the Department of Statistics and Actuarial–Financial Mathematics and the Department of Financial and Management Engineering, and it is the first institutional laboratory of the University of the Aegean..

ORGANIZATION OF CONFERENCES – SUMMER SCHOOLS

1. 3rd–5th Summer School on Stochastic Finance, Chios, 2006–2008 – co-organized with the Department of Statistics, Athens University of Economics and Business (AUEB)
2. 6th–7th Summer School on Stochastic Finance, Athens, 2009–2010 – co-organized with the Department of Statistics, AUEB
3. 8th Summer School on Stochastic Finance, Nafplio, 2011 – co-organized with the Departments of Statistics and Business Administration, AUEB
4. 9th–21st Summer School on Stochastic Finance, Athens, 2012–2024 – co-organized with the Departments of Statistics and Business Administration, AUEB
5. Mathematical Biology on the Mediterranean Conference (MBMC–Samos 2019), summer school and workshop, Samos, September 1–14, 2019 – co-organized with Sorbonne Université, Imperial College London, University of Auckland, Université Paris 13, University of St. Andrews, INRIA, ESMTB, ERC, EMS

SCHOLARSHIPS - AWARDS

- Athina Chatziemmanouil Teaching Excellence Award, School of Sciences (2020)
- SERC Foundation Scholarship (1988–1990)
- Sir William Dunn Studentship Award (1989–1992)
- M.Sc. with Distinction (1988)