CURRICULUM VITAE

ANTONIS K. ALEXANDRIDIS

Assistant Professor in Financial Derivatives
Department of Accounting and Finance
University Of Macedonia

JANUARY 2020

1. PERSONAL INFORMATION

NAME:	Dr. Antonios Alexandridis
WORK ADDRESS:	University of Macedonia Department of Accounting and Finance 156 Egnatia St, 54636, Thessaloniki, Greece
e-mail:	alexandridis@uom.edu.gr
ORCID id	https://orcid.org/0000-0001-6448-1593

2. CURRENT POSITION

Assistant Professor in Financial Derivatives. Department of Accounting and Finance, University of Macedonia

3. ACADEMIC QUALIFICATIONS

2014 Postgraduate Certificate in Higher Education, PGCHE, University of Kent.

2010 Ph.D. in Finance, University of Macedonia, Greece. "*Modelling and pricing temperature derivatives using wavelet networks and wavelet analysis*".

2004 MSc Financial Mathematics, Heriot-Watt University and University of Edinburgh. Dissertation: "*Power Series Technique VS Implied Volatility*".

2003 Ptychion in Applied Mathematics, University of Crete, Greece.

4. PROFESSIONAL EXPERIENCE

TEACHING

(2020 –)	Assistant Professor in Financial Derivatives. Department of Accounting and Finance, University of Macedonia
(2019 – 2019)	Senior Lecturer in Finance. Kent Business School. University of Kent.
(2016 – 2019)	Lecturer in Finance. Kent Business School. University of Kent.
(2012 – 2016)	Lecturer in Finance. School of Mathematics, Statistics and Actuarial Science. University of Kent.
(2008 – 2010)	Adjunct Lecturer. Department of Financial and Management Engineering. University of the Aegean.

ADMINISTRATIVE

(2017 – 2018)	Deputy Director of Studies. MSc Finance and MSc International Accounting and Finance. Kent Business School. University of Kent.

(2012 – 2016)	Programme Review Working Group of all BSc programmes of the School of Mathematics, Statistics and Actuarial Science. University of Kent.
(2014 – 2016)	Director of Studies. BSc Financial Mathematics. School of Mathematics, Statistics and Actuarial Science. University of Kent.
(2014 – 2016)	Learning and Teaching Committee. School of Mathematics, Statistics and Actuarial Science. University of Kent.
(2013 – 2014)	Student Staff Consultative Committee. School of Mathematics, Statistics and Actuarial Science. University of Kent.
(2012 – 2016)	PG-Teaching Allocation Coordinator. School of Mathematics, Statistics and Actuarial Science. University of Kent.
(2009)	Development of e-course "*Effective use of financial derivatives in the stock market*" at the "TELEMATHEIA" platform of asynchronous distance learning at the Library of the University of Macedonia through the program "*Training and research and development of innovative information services*".
(2007 – 2009)	Economic and Administrative Support of the Department of Marketing and Operations Management, University of Macedonia.

5. TEACHING EXPERIENCE

Postgraduate Programs

- Financial Data Modelling. MSc in Finance, Kent Business School. Convenor. (2016)
- Applied Financial Econometrics. MSc in Finance, Investment and Risk. Kent Business School and School of Mathematics, Statistics and Actuarial Science. University of Kent. Convenor. (2014 – 2017)
- Fixed Income Analysis. MSc in Finance, Investment and Risk. School of Mathematics, Statistics and Actuarial Science. University of Kent. Convenor. (2013 – 2016)
- Case Studies. MSc in Finance, Investment and Risk. School of Mathematics, Statistics and Actuarial Science. University of Kent. Convenor. (2013 – 2016)
- Fund Management. MSc in Finance, Investment and Risk. School of Mathematics, Statistics and Actuarial Science. University of Kent, supportive teaching. (2012 – 2016).
- Communications in Finance and Investment Writing. MSc in Finance, Investment and Risk. School of Mathematics, Statistics and Actuarial Science. University of Kent, supportive teaching. (2013).

- Financial Modelling and Analysis. MSc in Finance, Investment and Risk. School of Mathematics, Statistics and Actuarial Science. University of Kent, supportive teaching. (2012 – 2016).
- Financial Mathematics, MSc Economics and Management for Engineers, Department of Financial and Management Engineering, University of the Aegean, Chios, Greece. Convenor. (2008 – 2009).
- Fixed Income Securities, MSc in Accounting and Finance, Department of Accounting & Finance, University of Macedonia, supportive teaching, (2006, 2008, 2009).
- Advanced Methods for Forecasting Stock Market Methods, MSc in Accounting and Finance, Department of Accounting & Finance, University of Macedonia, supportive teaching, (2008).

Undergraduate Programs

- Financial Derivatives. BSc Accounting and Finance. Department of Accounting and Finance. University of Macedonia. Convenor. (2020 –)
- Special Subjects in Finance. BSc Accounting and Finance. Department of Accounting and Finance. University of Macedonia, (2020 –)
- Corporate Finance. Erasmus. Department of Accounting and Finance. University of Macedonia. Convenor. (2020 –)
- Futures and Options Markets. BSc Accounting and Finance. Kent Business School. Convenor. (2017 – 2019)
- Fixed Income Markets and Instruments. BSc Accounting and Finance. Kent Business School. Convenor. (2017 – 2019)
- Financial Derivatives, Department of Accounting & Finance, University of Macedonia. Supportive teaching. (2006 – 2009).
- Techniques for Managing and Forecasting Risk, Department of Accounting & Finance, University of Macedonia. Supportive teaching, (2006 – 2007).

6. SCIENTIFIC PUBLICATIONS

6.1. Books

6.1.1 Alexandridis, A. K., and Zapranis, A. D. (2014). Wavelet Neural Networks: Methodology and Applications in Financial Engineering, Chaos, and Classification. John Wiley & Sons, New Jersey, USA

6.1.2 Alexandridis, A. K., and Zapranis, A. D. (2013). Weather Derivatives: Modeling and Pricing Weather-Related Risk. New York, USA, Springer.

6.2. Papers in international scientific journals

6.2.1 Messis, P., Alexandridis, A.K. and Zapranis, A. (2019). “Testing and comparing conditional risk-return relationship with a new approach in the cross-sectional framework”. *International Journal of Finance and Economics*. (accepted, forthcoming) (Impact Factor: 0.636)

6.2.2 Alexandridis, A. K. and Hasan, M. (2019). “Global financial crisis and multiscale systematic risk: Evidence from selected European stock markets”.

International Journal of Finance and Economics. (accepted, forthcoming) (Impact Factor: 0.636)

6.2.3 Sultan, J., Alexandridis, A. K., Hasan, M. & Guo, X. (2019). "Hedging Performance of Multiscale Hedge Ratios". *Journal of Futures Markets*. 39(12), 1613-1632. doi:10.1002/fut.22047 (Impact Factor: 1.449).

6.2.4 Cramer, S., Kampouridis, M., Freitas, A. A., & Alexandridis, A. (2019). "Stochastic model genetic programming: Deriving pricing equations for rainfall weather derivatives". *Swarm and Evolutionary Computation*, 46, 184-200. doi:https://doi.org/10.1016/j.swevo.2019.01.008 (Impact Factor: 3.818)

6.2.5 Alexandridis, A.K., Karlis, D., Papastamos, D., Andritsos. D. (2018). "Real Estate valuation and forecasting in non-homogeneous markets: A case study in Greece during the financial crisis". *Journal of the Operational Research Society*. 1-15. doi:10.1080/01605682.2018.1468864 (Impact Factor: 1.077).

6.2.6 Cramer, S., Kampouridis, M., Freitas, A., Alexandridis, A. K. (2017). "An extensive evaluation of seven machine learning methods for rainfall prediction in weather derivatives." *Expert Systems with Applications*. 85, 169-181. (Impact Factor: 3.928)

6.2.7 Alexandridis, A. K., Kampouridis, M., Cramer, S. (2017). "A Comparison between Wavelet Networks and Genetic Programming in the Context of Temperature Derivatives". *International Journal of Forecasting*, 33(1), 21-47 (Impact Factor: 2.642)

6.2.8 Androvitsaneas, V. P., Alexandridis, A. K., Gonos, I. F., Dounias, G. D., and Stathopulos, I. A. (2016). "Wavelet neural network methodology for ground resistance forecasting". *Electric Power Systems Research*, 140, 288-295. (Impact Factor: 2.688)

6.2.9 Alexandridis, A. K., and Zapranis, A. D. (2013). "Wavelet neural networks: A practical guide." *Neural Networks*, 42, 1-27. (Impact Factor: 5.287)

6.2.10 Alexandridis, A. K., and Zapranis, A. D. (2013). "Wind Derivatives: Modeling and Pricing". *Computational Economics*, 41(3), 299-326. (Impact Factor: 1.053).

6.2.11 Zapranis, A. D., and Alexandridis, A. K. (2011). "Modeling and forecasting cumulative average temperature and heating degree day indices for weather derivative pricing". *Neural Computing & Applications*, 20(6), 787-801.) (Impact Factor: 2.505).

6.2.12 Zapranis, A. D., and Alexandridis, A. K. (2009). "Weather Derivatives Pricing: Modelling the Seasonal Residuals Variance of an Ornstein-Uhlenbeck Temperature Process with Neural Networks". *Neurocomputing*, 73, 37-48. (Impact Factor: 3.317).

6.2.13 Zapranis, A. D., and Alexandridis, A. K. (2008). "Modelling Temperature Time Dependent Speed of Mean Reversion in the Context of Weather Derivative Pricing". *Applied Mathematical Finance*, 15(4), 355 - 386. (Impact Factor: 1.033).

6.3. Chapters in books

6.3.1 Zapranis, A. D., and Alexandridis, A. K. (2009). "Model Identification in Wavelet Neural Networks Framework". Artificial Intelligence Applications and Innovations III, L. Iliadis, I. Vlahavas, and M. Bramer, eds., Springer, New York, USA, 267-277.

6.4. Papers in international conferences (with referees and published proceedings)

6.4.1 Alexandridis, A., Karlis, D. and Papastamos, D. (2019) "Automatic Mass Valuation for Non-Homogeneous Housing Markets". 39th International Symposium on Forecasters, Thessaloniki, Grece, 16-19 June 2019.

6.4.2 Alexandridis A. and Panopoulou, E. (2019) "Denoising the Equity Premium" 39th International Symposium on Forecasters, Thessaloniki, Grece, 16-19 June 2019.

6.4.3 Alexandridis, A. and Ladas, A. (2019) "Multiscale Network Analysis for Financial Contagion". Financial Engineering and Banking Society, Prague, Czech Republic, 30 May – 1 June 2019.

6.4.4 Radi, S., Pappas, V. and Alexandridis, A. (2019) "Islamic vs. conventional bond ratings: Determinants and forecastability". Financial Engineering and Banking Society, Prague, Czech Republic, 30 May – 1 June 2019.

6.4.5 Alexandridis, A.K., Gzyl, H. ter Horst, E., Molina, G. (2017). "Extracting risk neutral densities for weather derivatives pricing using the maximum entropy method." In: 11th International Conference on Computational and Financial Econometrics. London, UK, 16th – 18th December, 2017.

6.4.6 Alexandridis, A.K., Karlis, D., Papastamos, D., (2017). "Real Estate valuation and forecasting in non-homogeneous markets: A case study in Greece during the financial crisis." In: 7th International Conference of the Financial Engineering and Banking Society. Glasgow, Scotland, 1st -3rd June, 2017.

6.4.7 Hassan, M. S., Sultan, J., Alexandridis, A. K., (2017). "An Econometric Investigation of Hedging Performance of Multi-Scale Hedge Ratios." In: World Finance Conference. Sardinia, Italy, 26th – 28th July 2017.

6.4.8 Cramer, S., Kampouridis, M., Freitas, A. A., and Alexandridis, A. (2017). "Pricing Rainfall Based Futures Using Genetic Programming." In: EvoBafin, EvoStar. Amsterdam, Holland, 19 – 21 April 2017.

6.4.9 Alexandridis, A. K., and Hasan, M. (2016). "Global Financial Crisis and Multiscale Systematic Risk: Evidence from Selected European Markets". In: Financial Econometrics and Empirical Asset Pricing Conference, Lancaster, UK, 30 June – 1st July, 2016.

6.4.10 Cramer, S., Kampouridis, M., Freitas, A. A., and Alexandridis, A. (2015). "Predicting Rainfall in the Context of Rainfall Derivatives Using Genetic Programming." IEEE Computational Intelligence for Financial Engineering & Economics, Symposium Series on Computational Intelligence, Cape Town, South Africa, 7 – 10 December, 2015.

6.4.11 Alexandridis, A., and Hasan, M. S. (2015). "Analysing the Multiscale Systematic Risk During the Global Financial Crisis: Evidence from Selected European Stock Markets." 14th Hellenic Finance and Accounting Association, Athens, Greece, 18-19 December, 2015.

6.4.12 Messis, P., Alexandridis, A., and Zapranis, A. (2015). "Cross-sectional conditional risk return analysis in the sorted beta framework: A novel Two Factor Model." 14th Hellenic Finance and Accounting Association, Athens, Greece, 18-19 December, 2015.

6.4.13 Tsinaslanidis, P., Alexandridis, A., Zapranis, A., and Livanis, E. (2014). "Dynamic Time Warping as a Similarity Measure: Applications in Finance." 13th Hellenic Finance and Accounting Association Conference, Volos, Greece, 12-13 December, 2014.

6.4.14 Messis, P., Alexandridis, A. K., and Zapranis, A. D. (2014). "Testing and Comparing Conditional CAPM with A New Approach in the Cross-Sectional Framework." International work-conference on Time Series-ITISE 2014, Granada, Spain, 25-27 June, 2014.

6.4.15 Androvitsaneas, V. P., Gonos, I. F., Alexandridis, A. K., and Dounias, G. (2014). "Wavelet neural networks for ground resistance estimation." International Conference on High Voltage Engineering and Application, Poznan, Poland, 8-11 September, 2014.

6.4.16 Alexandridis, A. K., Zapranis, A., Livanis, E., and Tsinaslanidis, P. (2013). "Business failure prediction using neural networks and wavelet neural networks." 12th Hellenic Finance and Accounting Association Conference, Thessaloniki, Greece, 13-14 December, 2013.

6.4.17 Alexandridis, A. K., and Kampouridis, M. (2013). "Temperature Forecasting in the Concept of Weather Derivatives: A Comparison between Wavelet Networks and Genetic Programing." 13th EANN Halkidiki, Greece, 13-16 September, 2013.

6.4.18 Alexandridis, A. K., and Hasan, M. (2013). "Global Financial Crisis and Multiscale Systematic Risk: Evidence from Selected European Markets." The impact of Global Financial Crisis: on Banks, Financial Markets and Institutions in Europe, University of Southampton, UK, 25-26 April, 2013.

6.4.19 Alexandridis, A. K., and Zapranis, A. D. (2012). "Modeling and Pricing the European Temperature in the Context of Weather Derivative Pricing." 4th ICAF, Corfu, Greece, 30-31 August, 2012.

6.4.20 Alexandridis, A. K., and Zapranis, A. D. (2011). "Wind Derivatives: Modeling and Pricing." Financial Engineering and Banking Society (F.E.B.S.), Chania, Greece, 10-12 June, 2011.

6.4.21 Zapranis, A. D., and Alexandridis, A. K. (2009). "Modeling and Forecasting CAT and HDD Indices for Weather Derivative Pricing." EANN 2009, London, UK, 27-29 August, 2009.

6.4.22 Zapranis, A. D., and Alexandridis, A. K. (2009). "Model Identification in Wavelet Neural Networks Framework. 5th IFIP AIAI, Thessaloniki, Greece, 23-25 April, 2009.

6.4.23 Alexandridis, A. K., Zapranis, A. D., and Livanis, S. (2008). "Analyzing Crude Oil Prices and Returns Using Wavelet Analysis and Wavelet Networks." 7th HFAA, Chania, Greece, 12-14 December, 2008.

6.4.24 Zapranis, A. D., and Alexandridis, A. K. (accepted, to appear). "Forecasting Cash Money Withdrawals Using Wavelet Analysis and Wavelet Neural Networks." 5th AFE, Samos, Greece, 3-5 July, 2008.

6.4.25 Alexandridis, A. K., and Livanis, S. (2008). "Forecasting Crude Oil Prices Using Wavelet Neural Networks." 5th ΦΣΔΕΤ, Athens, Greece, 8 May, 2008.

6.4.26 Zapranis, A. D., and Alexandridis, A. K. (2007). "Wavelet Neural Networks for Weather Derivatives Pricing." 6th HFAA, Patra, Greece, 14-15 December, 2007.

6.4.27 Zapranis, A. D., and Alexandridis, A. K. (2008). "Modelling Temperature Time Dependent Speed of Mean Reversion in the Context of Weather Derivative Pricing. HERCMA, Athens, Greece, September, 2007.

6.4.28 Zapranis, A. D., and Alexandridis, A. K. (2007). "Weather Derivatives Pricing: Modelling the Seasonal Residuals Variance of an Ornstein-Uhlenbeck Temperature Process with Neural Networks." EANN 2007, Thessaloniki, Greece, 29-31 August, 2007.

6.4.29 Zapranis, A. D., and Alexandridis, A. K. (2006). "Wavelet analysis and weather derivatives pricing." 5th Hellenic Finance and Accounting Association (HFAA), Thessaloniki, Greece, 15-16 December, 2006.

7. CITATIONS

- Total Citations: 686
- h-index: 12

- i10-index: 13

8. CONSULTANCY

- South East Water (2019) Sink Holes and the risk they pose to Water Infrastructure in the South East of England.
- Eurobank and Eurobank Property Services (2018) Spatial and Self-Organising Information in the Context of Real Estate Value Prediction.
- Eurobank and Eurobank Property Services (2017) Property Valuation in Romania, Serbia and Bulgaria and VaR Estimation Using Machine Learning.
- Eurobank and Eurobank Property Services (2017) Developing Machine Learning Algorithms in R for Property Valuation.
- Eurobank and Eurobank Property Services (2016) An Automatic Property Valuation Model Using Neural Networks.

9. FUNDING

- Sink Holes and the risk they pose to Water Infrastructure in the South East of England – South East Water – CO-I – 11/2018 – £24,725.50 – (with Dr. Tzanopoulos, School of Anthropology and Conservation, University of Kent).
- Sink Holes and the risk they pose to Water Infrastructure in the South East of England – Kent Innovation and Enterprise Industrial Strategy Fund – CO-I – 12/2018 – £24,725.50 – (with Dr. Tzanopoulos, School of Anthropology and Conservation, University of Kent).
- Research Impact Funding Report – University of Kent – PI – 2017/18 – £2,950
- REF Outputs Funding 2019 – University of Kent – £2,200 – 20/3/2019
- Spatial and Self-Organising Information in the Context of Real Estate Value Prediction – Eurobank Property Services – PI – 01/08/2018 to 31/12/2018 – €10,000.
- Property Valuation in Romania, Serbia and Bulgaria and VaR Estimation Using Machine Learning – Eurobank Property Services – PI – 01/10/2017 to 31/12/2017 – €10,000.
- Understanding the Cost of Weather Risk – University of Kent – Faculty Research Fund – PI – January 2017 - £4,650. (with J. Oberoi, KBS, University of Kent and Doshi, H., University of Houston).
- Developing Machine Learning Algorithms in R for Property Valuation – Eurobank Property Services – PI – 01/11/2016 to 30/01/2017 - €5,000.
- An Artificial Neural Network Automatic Valuation Model for Real Estate Pricing – Eurobank Property Services – PI – 15/07/2016 to 30/12/2016 - €9,000
- Extracting Market Expectations from Weather Derivatives – University of Kent – Faculty Funds Trance 3 – PI – May 2016 – £1,300.
- Parallel Wavelet Networks with Applications in Finance – University of Kent – Faculty Funds Tranche 1 – PI – November 2014 – £800.

10. EDITOR AND REVIEWER IN SCIENTIFIC JOURNALS

11.1 Associate Editor

- International Journal of Neural Networks

11.2 Reviewer

- Journal of Financial Stability
- Journal of American Statistical Association
- Social Sciences and Humanities Research Council of Canada – Insight Grants – Sep 2013
- Annals of Operational Research
- International Journal of Forecasting
- North American Actuarial Journal
- Empirical Economics
- International Journal of Financial Studies
- Wind Energy
- Computational Economics
- Computational Intelligence and Neuroscience

11.3 Advisory Teams

- 1st Asia Pacific Conference on Advanced Research. August 2015. Adelaide, Australia.

11. DOCTORAL SUPERVISION

Current Supervisees

- **Zakarneh M.** The Impact of Technology-Enabled Value Co-Creation on Innovation Performance in Business Networks (in progress)
- **Radi, S.,** Sukuk Credit Rating: A comparative approach, PhD Candidate, Second supervisor, (in progress)

Past Supervisees

- **Souropanis, I.,** Essays on Exchange Rate Forecasting, PhD Candidate, Second supervisor, (completed)

12. DEVELOPMENT OF NEW PROGRAMMES AND MODULES

- Development and Review of Programmes
    - BSc Financial Mathematics (2015). School of Mathematics, Statistics and Actuarial Science.
    - BSc Mathematics (2015). School of Mathematics, Statistics and Actuarial Science.
    - BSc Mathematics and Statistics (2015). School of Mathematics, Statistics and Actuarial Science.
    - BSc Mathematics, Accounting and Finance (2015). School of Mathematics, Statistics and Actuarial Science.
- Development and Review of New Modules
    - BSc Financial Mathematics. School of Mathematics, Statistics and Actuarial Science, University of Kent.
        - Introduction to Finance
        - Microeconomics
        - Macroeconomics
        - Optimisation

    - Derivative Markets
    - Economics 2
    - Finance 2
  - MSc Finance Investment and Risk, School of Mathematics, Statistics and Actuarial Science, University of Kent.
    - Fixed Income Analysis
    - Applied Financial Econometrics
  - BSc Finance and Investment, Kent Business School, University of Kent.
    - Fixed Income Securities
    - Financial Modelling
  - BA Accounting and Finance, Kent Business School, University of Kent.
    - Finance with Excel
    - Fixed Income Markets

13. MEMBER OF SCIENTIFIC AND PROFESSIONAL ORGANIZATIONS

- International Institute of Forecasters
- Financial Engineering and Banking Society
- Hellenic Finance and Accounting Association
- Economic Chamber of Greece
- International Federation for Information Processing

14. EDUCATIONAL MATERIAL AND UNIVERSITY NOTES

"The effective use of financial derivatives in the stock market", Educational material and university notes, Asynchronous Distance Learning "TELEMATHEIA", University of Macedonia, 2009.