CHARALAMPOS 'HARIS' KARAGIANNAKIS (Mr.)   **C**urriculum **V**itae

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EDUCATION

M.Sc. in Financial Economics - University of Cyprus, Nicosia, Cyprus   **2016 - 2019**
- Funded by the University of Cyprus. GPA: 8.22/10.

M.Sc. in Economics - London School of Economics, London, United Kingdom   **2009 - 2010**
- Earned two Merit marks out of the four courses, and distinction in the dissertation.

B.Sc. in Economics - University of Cyprus, Nicosia, Cyprus   **2005 - 2009**
- Earned an overall upper second class honours (2:1). GPA (ex-freshman year): 8.88/10.

AWARDS

- Postgraduate Thesis Award, UK Hellenic Bankers Association (HBA-UK)   **2019**
- Regional winner and EMEA participant of the CFA Institute Research Challenge   **2018**
- Postgraduate Studies Scholarship, Empirikion Foundation, Greece   **2009**
- Undergraduate Thesis Award, The Bank of Cyprus   **2009**
- Stavros Aggelidis Journalistic Award, University of Cyprus   **2009**
- Scholarship for Excellence in Entrance Examinations, University of Cyprus   **2005 - 2009**

THESES

- *M.Sc. Thesis, with **Distinction**, Spring 2019, University of Cyprus*
  "The Beta Anomaly within the S&P 500 Stocks Universe," Supervisor: Prof. A. Milidonis

I provide evidence for the existence of the beta-effect among the S&P 500 composite constituents by estimating risk-adjusted returns for beta-decile portfolios and a long/short arbitrage portfolio that exploits the difference between low- and high-beta stocks. I then turn to assess the exploitability of the beta anomaly. (Available here is a detailed description).

- *M.Sc. Thesis, with **Distinction**, Lent Term 2010, London School of Economics*
  "Cypriot Automobiles Market: Analysis of Demand & Supply for Differentiated Products," Supervisor: Prof. P. Schiraldi

Utilizing a pooled cross-section dataset of automobiles sales in Cyprus I estimated a structural demand model and the respective supply side parameters using a discrete choice model for the consumer's decision. The supply side was modelled under an oligopolistic framework. I conducted the analysis employing a nested logit model.

PUBLICATIONS

- Pashourtidou N., Papamichael C., and Karagiannakis C., (2018). 'Forecasting economic activity in sectors of the Cypriot economy', Cyprus Economic Policy Review, Vol. 12(2), pp. 24-66.
- Clerides S., and Karagiannakis C., (2016). 'Recent Trends in the Cypriot Electronic Communications Sector', Cyprus Economic Policy Review, Vol. 10(1), pp. 27-55.
- Karagiannakis C., Pashardes P., Pashourtidou N., and Andreou S., (2016). 'The CypERC property price index: Data and estimation methods: Revised', Economic Policy Papers 04-16, Economics Research Centre.
- Karagiannakis C., Ketteni E., Mamuneas T., and Pashardes P., (2014). 'Public vs. Private: Electricity and Telecommunications in Europe', Cyprus Economic Policy Review, Vol. 8(1), pp. 53-70.
- Karagiannakis C., Ketteni E., and Mamuneas T., (2013). 'Productivity in Cyprus', Cyprus Economic Policy Review, Vol. 7(2), pp. 36-52.

PROFESSIONAL EXPERIENCE

Economics Research Centre (CypERC), University of Cyprus, Nicosia, Cyprus
RESEARCH OFFICER   **September 2011**
- *Macroeconomic Forecasting*   **– October 2019**

  Predicting GDP and subcomponents' growth utilising a 300-variable mixed-frequency dataset, based on state-of-the-art techniques including Dynamic Factor models, MIDAS, and model-averaging, producing a total of 25.000 time-series models (See Publications).

- *"Business and Consumer Surveys", European Commission (DG ECFIN)*

  Constructing European Commission's Economic Sentiment Indicator (ESI) for Cyprus, measuring economic confidence among businesses and consumers. Preparation of the Centre's monthly bulletin 'Business and Consumer Surveys' discussing the evolution of the index (bulletin in Greek, summary in English).

- *Multifactor and Labour Productivity*

  Estimating labour and total-factor (TFP) productivity for Cyprus and other EU countries, using the growth accounting methodology. In a series of papers and bulletins we present developments and address questions of public policy relevance (See Publications). Results and policy recommendations from our latest bulletin were featured in a number of widely read newspapers and sites, including Phileleftheros, Politis and Stockwatch CY.

- *Office of the Commissioner of Electronic Communication and Postal Regulation*

  Provided research support to the Cypriot regulatory authority of telecoms and postal services (OCECPR); Constructed a quality-adjusted price index for internet access, and measured the historical contribution to GDP growth of the Telecommunications sector in Cyprus and other European countries. (See Publications)

- *Monitoring Residential Property Prices*

  Modelled and estimated residential property price indices for different districts and types of properties (houses, flats, land etc.) accounting for the heterogeneity of sources and the effect of quality improvements. The employed methodology utilises a rolling-sample hedonic-estimation technique together with asking property prices collected from newspaper advertisements; From 2013 to 2015 I supervised the team that gathered the historical data; Presented the methodology to audiences from the Central Bank of Cyprus, the Ministry of Finance, and the National Statistical Service. (See Publications)

- *"Developing a Dynamic Stochastic General Equilibrium (DSGE) Model for Cyprus", funded program of the Research Promotion Foundation of Cyprus*

  Gathered and updated periodically several macroeconomic time series, provided data visualizations, unit-root tests, and reviewed part of the literature.

Europrism Research Centre Ltd., Nicosia, Cyprus
RESEARCH FELLOW   **October 2010**
Supported senior researchers by providing econometric estimates, writing literature reviews,   **– August 2011**
preparing interim/final deliverable reports, and applying for new research project funding.

Department of Economics, University of Cyprus, Nicosia, Cyprus
RESEARCH ASSISTANT   **June 2009**
Provided research support by gathering and analysing data.   **– August 2009**

ONLINE COURSES (MOOC'S)

- Bloomberg Market Concepts (BMC) by Bloomberg for Education, 27/10/2018 (Score: 93%)
- Financial Engineering and Risk Management (Parts I & II),
  Columbia University Online via Coursera.org, 30/5/16 – 25/9/16 (15 weeks course)
- Machine Learning, Stanford University Online via Coursera.org, 22/2/16 - 15/5/16 (9 weeks course)

COMPUTER SKILLS

- **MATLAB**, **R**, **VBA** (Excel), **Stata**, **LaTeX, Mathematica** – advanced knowledge
- **Python** – knowledge on object-oriented programming and classes creation

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LANGUAGES

- **Greek** – mother tongue, **English** – advanced knowledge (IELTS 8/9), **German** – basic knowledge