Dr Fotis Papailias

Curriculum Vitae

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PERSONAL INFORMATION

Date of Birth	October 19, 1985
Nationality	Greek
Languages	Greek, English
Tel.	+447507765761, +306937204972
University Address	Queen's University Management School Queen's University Belfast 185 Stranmillis, BT9 5EE Belfast, UK
E-mail	`f.papailias@quantf.com`, `f.papailias@qub.ac.uk`
Web	quantf research, `www.quantf.com`

EDUCATION

2008 - 2012 Ph.D. in Economics
Specialisation: Econometrics, Time Series Analysis, Empirical Finance
School of Economics and Finance, Queen Mary, University of London, UK

2007 - 2008 M.Sc. in Finance and Econometrics (Distinction)
School of Economics and Finance, Queen Mary, University of London, UK

2003 - 2007 B.Sc. in Economics
Department of Economics, University of Peloponnese, Greece

ACADEMIC POSITIONS

2012 - . Lecturer in Finance
Queen's University Management School, Queen's University Belfast, UK

PROFESSIONAL POSITIONS

2012 - . Co-owner and Manager
quantf research, www.quantf.com

2011 - . Economics Consultant for Eurostat
European Commission, Luxembourg

ACADEMIC PUBLICATIONS

1. "Bandwidth Selection by Cross-Validation for Forecasting Long Memory Financial Time Series" (with R. T. Baillie and G. Kapetanios). *Journal of Empirical Finance*, In Press, DOI: 10.1016/j.jempfin.2014.04.002, 2014c.
2. "Modified Information Criteria and Selection of Long Memory Time Series Models" (with R. T. Baillie and G. Kapetanios). *Computational Statistics & Data Analysis*, 76, pp. 116-131, 2014b.
3. "Going Out of Sync: The Breakdown of Economic Sentiment Cycles in the EU" (with D. D. Thomakos). *Review of International Economics*, 22(1), pp. 131-150, 2014a.
4. "Momentum Trading in New York Stock Exchange (NYSE) Energy Stocks" (with D. D. Thomakos). *International Journal of Energy and Statistics*, 1(4), pp. 243-256, 2013b.
5. "Trading Energy ETFs with an Improved Moving Average Strategy" (with D. D. Thomakos). *International Journal of Energy and Statistics*, 1(1), pp. 31-43, 2013a.

PROFESSIONAL/INDUSTRY PUBLICATIONS

1. "Improved Moving Average (IMA) Strategies" (with D. D. Thomakos). *STA Market Technician, The Journal of the Society for Technical Analysis (UK)*, Issue 72, 2012.

UNDER REVIEW

1. "Covariance Averaging for Improved Estimation and Portfolio Allocation" (with D. D. Thomakos). Invitation to Revise & Resubmit, *Journal of Financial Markets & Portfolio Management*, May, 2014.
2. "The Baltic Dry Index: Cyclicalities, Forecasting and Hedging Strategies" (with D. D. Thomakos). Submitted to the *International Journal of Forecasting* , April, 2014.
3. "Inference for Impulse Response Functions from Multivariate Strongly Persistent Processes" (with R. T. Baillie and G. Kapetanios). Revised & Resubmitted, *Econometric Reviews*, March, 2014.
4. "Forecasting Strongly Dependent Macroeconomic and Monetary Series: A Two-Stage Approach and a Direct High-Order Autoregression" (with G. F. Dias). Invitation to Revise & Resubmit, *International Journal of Forecasting*, March, 2014.
5. "Variable Selection for Large Unbalanced Datasets Using Non-Standard Optimisation of Information Criteria and Variable Reduction Methods" (with G. Kapetanios and M. Marcellino). Submitted to the *Computational Statistics & Data Analysis*, February, 2014.

WORKING PAPERS

Papers are available online at `http://www.quantf.com/`*.*

1. "Forecasting European Labour Series" (with G. Kapetanios and M. Marcellino). *Available on request*, March, 2013.
2. "An Automatic Leading Indicator, Variable Reduction and Variable Selection Methods using Small and Large Datasets: Forecasting the Industrial Production Growth for Euro Area Economies" (with G. Camba-Mendez, G. Kapetanios and M. R. Weale). September, 2012.
3. "Cross-Validation Based Covariance Shrinkage in Portfolio Selection" (with G. Kapetanios). September, 2012.
4. "Variable Reduction and Variable Selection Methods using Small, Medium and Large Datasets: A Forecast Comparison for the PEEIs" (with G. Kapetanios and M. Marcellino). September, 2012.
5. "Forecasting EU Economic Activity using Summary Indicators" (with G. Kapetanios and M. Marcellino). June, 2012.
6. "Forecasting EU Economic Activity using Financial Conditions Indexes" (with G. Kapetanios and M. Marcellino). June, 2012.
7. "Business Cycles Dating for EU Economics: An Empirical Search for the Optimal Settings" (with G. Kapetanios and M. Marcellino). June, 2012.
8. "An Improved Moving Average Technical Trading Rule II: Short Sales Allowed" (with D. D. Thomakos). November, 2011.
9. "An Improved Moving Average Technical Trading Rule" (with D. D. Thomakos). September, 2011.
10. "Block Bootstrap and Long Memory" (with G. Kapetanios). *QMUL Working Papers*, June, 2011.

WORK IN PROGRESS

1. "A Fractional Differencing Bootstrap for Long Memory Processes" (with G. Kapetanios and A. M. R. Taylor).
2. "The Long-Run Fisher Effect Revisited" (with R. T. Baillie and G. Kapetanios), *Working Title*.
3. "Oil and US Dollar Exchange Rate Time-Varying Dependence", *Working Title*.
4. "An Improved Financial Conditions Index for Forecasting & Investment", (with G. Kapetanios and M. Marcellino), *Working Title*.
5. "Time-Varying CAPM" (with R. T. Baillie and G. Kapetanios), *Working Title*.
6. "Improved Moving Average Strategies" (with D. D. Thomakos).
7. "Improved Momentum Strategies" (with D. D. Thomakos), *Working Title*.

8. "Threshold CAPM" (with D. D. Thomakos), *Working Title*.

REFEREEING & OTHER ACTIVITIES

Computational Statistics & Data Analysis; *International Journal of Forecasting*; *Journal of Empirical Finance*; *Journal of the Royal Statistical Society: Series A (Statistics in Society)*; *North American Journal of Economics and Finance*; External Examiner, Lincoln Business School. Re-validation of MSc in Finance (November 2013).

CONFERENCES PRESENTATIONS

2014	5th International Ioannina Meeting on Applied Economics and Finance; 12-13 June, Corfu, Greece;
	The Rimini Conference in Economics and Finance, RCEF-2014; 09-10 June, Rimini, Italy;
2013	7th International Conference on Computational and Financial Econometrics; 14-16 December, London, UK;
2011	10th Annual Meeting of the EEFS International Conference; 09-12 June, London, UK;
2010	3rd International Conference of the ERCIM WG on Computing & Statistics; 10-12 December, London, UK;

RESEARCH INTERESTS

Academic Research	Time Series Econometrics; Financial and Macroeconomics Series Analysis & Forecasting; Computer-Itensive Methods in Statistics; Resampling Procedures for Dependendent Data; Portfolio Selection; Technical Trading;
Investment Research	Market Timing; Pairs Trading; Co-Founder and maintainer of Quantf Research

ACADEMIC TEACHING & SUPERVISION

2013 -	Fixed-Income Securities(BSc); Time Series Financial Econometrics (MSc); *Queen's University Management School, Queen's University Belfast, UK*
2013 - 2014	Supervisor of three (3) MSc students in Finance;
2012 - 2013	Supervisor of two (2) MSc students in Finance; Fixed-Income Securities(BSc); Financial Markets & Institutions(BSc); *Queen's University Management School, Queen's University Belfast, UK*
2011 - 2012	Supervisor of fourteen (14) MSc students in Law & Finance; Econometrics I(BSc); Financial Markets & Institutions(BSc); E-Views(MSc); *School of Economics and Finance, Queen Mary, University of London, UK*
2010 - 2011	Corporate Finance I(BSc); Corporate Strategy(BSc); Financial Markets & Institutions(BSc); Macroeconomics I(BSc); *School of Economics and Finance, Queen Mary, University of London, UK*
2009 - 2010	Corporate Finance I(BSc); Corporate Strategy(BSc); *School of Economics and Finance, Queen Mary, University of London, UK*
2008 - 2009	Spreadsheets & Data Analysis(BSc); Corporate Finance I(BSc); Money and Banking(BSc); *School of Economics and Finance, Queen Mary, University of London, UK*

PROFESSIONAL TEACHING & SHORT COURSES

2013, December.	Capital Markets; Short Course for Industry Professionals; *The Leadership Institute* *Queen's University Management School, Queen's University Belfast, UK*
2013, November.	Linear Regression & Analysis of Variance; Three-days Course for European Commission Employees; *Eurostat, European Commission, Luxembourg*

ORGANISATION OF ACADEMIC EVENTS

2013 - .	QUMS Trading Club, Co-Organiser *Queen's University Management School, Queen's University Belfast, UK*
2011	European Economics and Finance Society; Local Organising Committee *School of Economics and Finance, Queen Mary, University of London, UK*

DISTINCTIONS & SCHOLARSHIPS

2008 - 2012 Ph.D. Scholarship & Fee Waiver
School of Economics and Finance, Queen Mary, University of London, UK

2008 - 2009 Ph.D. Scholarship
The G. and V. Karelias Foundation, Greece

2007 - 2008 M.Sc. Bursary
School of Economics and Finance, Queen Mary, University of London, UK

2005 - 2006 B.Sc. Bursary; First of Class Award
Greek State Scholarships Foundation (IKY), Greece

COMPUTING

Scientific R; Gauss;

Office Office Suites (ECDL Certified);

Web HTML; PHP;

MEMBERSHIPS

2012 - . UK Society for Technical Analysis

2011 - . European Economics & Finance Society

2008 - . Queen Mary, University of London Graduates

2003 - . American College of Greece (ACG) Graduates

ENTREPRENEURSHIP & INVESTING

2012 - . Co-Founder of quantf research
`www.quantf.com`
This a fully automated website with daily investment picks, FOREX analysis, momentum strategies, Macroeconomic monitoring and profitable trading strategies. My research ideas are simplified and applied in practice for the market practitioner and the aware investor.

2011 - 2013. Co-Founder of e-Parcel G. P. (Greece)
`www.couriernow.gr`
This is a joint business venture. Its main objective is value-for-money deals with courier companies (Greece).