FORM NUM: 500.1.03

Academic Personnel Short Profile / Short CV

University:	University of Macedonia
Surname:	Alexandridis
Name:	Antonios
Rank:	Assistant Professor
Faculty:	School of Business Administration
Department:	Accounting and Finance
Scientific Domain: *	Financial Derivatives

** Field of Specialization*

Academic qualifications (list by highest qualification)

Qualification	Year	Awarding Institution	Department	Thesis title
PhD in Finance	2010	University of Macedonia	Accounting and Finance	Modelling and pricing temperature derivatives using wavelet networks and wavelet analysis
MSc Financial Mathematics	2004	Heriot-Watt University and University of Edinburgh	Mathematics	Power Series Technique VS Implied Volatility
Postgraduate Certificate in Higher Education	2014	University of Kent	Centre for the Study of Higher Education	
Ptychion in Applied Mathematics	2003	University of Crete	Applied Mathematics	

Employment history – List by the three (3) most recent

Period of employment		Employer	Location	Position
From	To			
12/3/2020	-	University of Macedonia	Greece	Assistant Professor

1/9/2016	31/12/2019	University of Kent	UK	Senior Lecturer
6/2/2012	31/8/2016	University of Kent	UK	Lecturer

Key *refereed* journal papers, monographs, books, conference publications etc. List the five (5) more recent and other five (5) selected –(max total 10)

Ref. Number	Year	Title	Other authors	Journal and Publisher / Conference	Vol.	Pages
1	2021	The effects of herding on betas and idiosyncratic risk	Messis, P, Zapranis, A.	Journal of Behavioral Finance		
2	2021	Testing and comparing conditional risk - return relationship with a new approach in the cross - sectional framework	Messis, P, Zapranis, A.	International Journal of Finance and Economics	26	218–240
3	2020	Extracting pricing densities for weather derivatives using the maximum entropy method	Gzyl, H., ter Horst, E. and Molina G	Journal of the Operational Research Society		
4	2020	Global financial crisis and multiscale systematic risk: Evidence from selected European stock markets	Hasan, M.	International Journal of Finance and Economics	25(4)	518-546
5	2019	Hedging Performance of Multiscale Hedge Ratios	Sultan, J., Hasan, M. & Guo, X.	Journal of Futures Markets	*39*(12)	1613-1632
6	2018	Real Estate valuation and forecasting in non-homogeneous markets: A case study in Greece during the financial crisis	Karlis, D., Papastamos, D., Andritsos. D.	Journal of the Operational Research Society	70:10	1769-1783
7	2017	An extensive evaluation of seven machine learning methods for rainfall prediction in weather derivatives	Cramer, S., Kampouridis, M., Freitas, A.	Expert Systems with Applications	85	169-181

8	2017	A Comparison between Wavelet Networks and Genetic Programming in the Context of Temperature Derivatives	Kampouridis, M., Cramer, S.	International Journal of Forecasting	33(1)	21-47
9	2013	Wavelet neural networks: A practical guide	Zapranis	Neural Networks	42	1-27
10	2019	Stochastic model genetic programming: Deriving pricing equations for rainfall weather derivatives	Cramer, S., Kampouridis, M., Freitas, A	Swarm and Evolutionary Computation	46	184-200

Exhibitions (where applicable). List the five (5) more recent and other five (5) selected. (max total 10)					
Ref. Number	**Date**	**Topic**	**International / Local**	**Location***	**Role in Exhibition**
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**Specify venue, geographic location etc*

Research Projects. List the five (5) more recent and other five (5) selected (max total 10)

Ref. Number	Date	Title	Funded by	Project Role*
1	11/2018	Sink Holes and the risk they pose to Water Infrastructure in the South East of England	South East Water	Principal Investigator
2	12/2018	Sink Holes and the risk they pose to Water Infrastructure in the South East of England	University of Kent	Principal Investigator
3	2017	Research Impact Funding Report	University of Kent	Principal Investigator
4	20/3/2019	REF Outputs Funding 2019	University of Kent	Principal Investigator
5	1/8/2018	Spatial and Self-Organising Information in the Context of Real Estate Value Prediction	Eurobank Property Services	Principal Investigator
6	1/10/2017	Property Valuation in Romania, Serbia and Bulgaria and VaR Estimation Using Machine Learning	Eurobank Property Services	Principal Investigator
7	2017	Understanding the Cost of Weather Risk	University of Kent	Principal Investigator
8	1/11/2016	Developing Machine Learning Algorithms in R for Property Valuation	Eurobank Property Services	Principal Investigator
9	15/7/2016	An Artificial Neural Network Automatic Valuation Model for Real Estate Pricing – Eurobank Property Services	Eurobank Property Services	Principal Investigator
10	2016	Extracting Market Expectations from Weather Derivatives	University of Kent	Principal Investigator

**Project Role: i.e. Scientific/Project Coordinator, Research Team Member, Researcher, Assistant Researcher, other*

Consulting Services and/or Participation in Councils / Boards/ Editorial Committees. List the five (5) more recent				
Ref. Number	**Period**	**Organization**	**Title of Position or Service**	**Key Activities**

1	2019	South East Water	Project Coordinator and Research Team Member	Modelling of sink hole appearance in the South East of England and the risk the pose to Water Infrastructure
2	2016 - 2018	Eurobank Property Services	Project Coordinator and Research Team Member	Development of artificial intelligent systems in automatic mass real estate property valuation
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Awards / International Recognition (where applicable). List the five (5) more recent and other five (5) selected. (max total 10)			
Ref. Number	**Date**	**Title**	**Awarded by:**
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Other Achievements. List the five (5) more recent and other five (5) selected.

(max total 10)			
Ref. Number	**Date**	**Title**	**Key Activities:**
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