Ioannis Papantonis, PhD

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Work Experience

Apr 2016 – present | **Bank of England**, *London*

Manager | Technical Modelling Specialist | Jul 2022 – present
Financial Risk Management Division | Quantitative Risk Analytics
My role as a Technical Modelling Specialist/Manager at the Quantitative Risk Analytics team of the Financial Risk Management Division of the Bank of England has been mainly twofold: first, I have been providing technical expertise for the development of statistical models supporting the first-line risk-management function of the Bank. Second, I've been leading on the development of a back-testing methodology for the asset-allocation strategy that the Bank has implemented in managing the EEA portfolio on behalf of HMT.

Senior Quantitative Analyst | May 2019 – Jul 2022
Financial Risk & Resilience Division | Risk Methodology Team

Quantitative Risk Analyst | Apr 2016 – May 2019
Financial Risk & Resilience Division | Risk Methodology Team
Designing and developing risk methodologies for evaluating and managing financial risks to the Bank of England's balance sheet, across all asset classes and liquidity operations. My role included the implementation and back-testing of Exposure at Default and Expected Shortfall models for Sovereign Bonds, Equities and Derivatives, as well as the challenge and validation of risk and asset-allocation models developed in other areas of the Bank.

Education

Oct 2015 – May 2022 | **PhD in Economics**
Athens University of Economics and Business (AUEB)
Essays on Modelling and Forecasting Stock Market Volatility

Sep 2011 – Sep 2015 | **PhD in Finance**
Aristotle University of Thessaloniki (AUTH)
Skewness & Jumps in Asset Pricing (*thesis not submitted*)

Sep 2009 – Sep 2010 | **MSc in Finance**
Warwick Business School (WBS)
Thesis: Cointegration-Based Trading Strategies

Sep 2004 – Jan 2009 | **BSc in Economics**
Aristotle University of Thessaloniki (AUTH)
GPA: 9.4/10 – Graduated 1^{st} with Honors

Grants, Scholarships & Awards

2019 | European Social Fund (ESF): Research Grant through the Operational Programme "Human Resources Development, Education and Lifelong Learning" financed by the European Union.
2015 | Multinational Finance Society (MFS): "Best Doctoral Paper Award", 22^{nd} MFS conference.
2013 | Greek Statistical Institute: selected for the "Best Young Statistician" award.
2011 | Alexander S. Onassis Public Benefit Foundation: "Scholarship for Doctoral Research".
2009 | Warwick Business School: "Scholarship for the MSc Finance 2009–2010 programme".
2005 | State Scholarship Foundation (IKY): "Distinction for academic achievements and morality".
2004 | Aristotle University of Thessaloniki: "Merit of Success" for the Department of Economics examinations.

Published Papers

2022 | Papantonis, I., Rompolis, L., & Tzavalis, E. (2022). Improving variance forecasts: The role of Realized Variance features. ***International Journal of Forecasting***. [link]

2022 | Papantonis, I., Rompolis, L. S., Tzavalis, E., & Agapitos, O. (2022). Augmenting the Realized-GARCH: the role of signed-jumps, attenuation-biases and long-memory effects. ***Studies in Nonlinear Dynamics & Econometrics***. [link]

2016 | Papantonis, I. (2016). Volatility Risk Premium implications of GARCH option pricing models. ***Economic modelling***, 58, 104-115. [link]

2016 | Papantonis, I. (2016). Cointegration-based trading: evidence on index tracking & market-neutral strategies. ***Managerial Finance***, 42(5), 449-471. [link]

2014 | Papantonis, I., & Polimenis, V. (2014). Jointly estimating jump betas. ***Journal of Risk Finance***, 15(2), 131-148. [link]

Working Papers

2023 | *"Financial Leverage, Volatility Feedback and the impact of jumps", with Elias Tzavalis, Leonidas Rompolis and Orestis Agapitos.*

2022 | *"Decomposing the Realized-EGARCH: long-run and short-run volatility dynamics for realized variance and VIX forecasting", with Elias Tzavalis and Leonidas Rompolis.*

Conference Proceedings

2019 | *"The Impact of Signed-Jump Variation on Forecasting Realized Variance"*, with E. Tzavalis and L. Rompolis. Proceedings of the International Conference on Time-Series and Forecasting.

2015 | *"GARCH option-valuation models under non-monotonic pricing kernels: Evidence from Joint Likelihood Estimations"*. Proceedings of the 22^{nd} Multinational Finance Society Meeting.

2013 | *"On the joint estimation of information betas"*. Proceedings of the 26^{th} Conference in Statistics, Greek Statistical Institute.

Conference Presentations

Mar 2022	RCEA Conference on Recent Developments in Economics, Econometrics and Finance
Apr 2022	6th International Conference on Applied Macro and Empirical Finance (AMEF)
Jul 2021	ITISE 2021, International Conference on Time Series and Forecasting
Jun 2021	7th RCEA Time-Series Workshop, Rimini Centre for Economic Analysis, University of Milano-Bicocca
Dec 2020	14th International Conference on Computational and Financial Econometrics, King's College London
Sep 2019	ITISE 2019, International Conference on Time Series and Forecasting
May 2017	Analytical Tools for Financial Risk Management and Supervision, Centre of Central Banking Studies (CCBS), Bank of England
May 2015	2nd International Conference on Applied Macro and Empirical Finance (AMEF)
Jun 2015	2nd Annual Conference of the International Association of Applied Econometrics (IAAE)
Jun 2015	22nd Annual Multinational Finance Society (MFS) Conference
Jun 2015	2015 Spring School of the Society of Financial Econometrics (SoFiE)
May 2015	3rd International PhD Meeting in Economics, University of Macedonia
Apr 2015	2015 Spring Conference of the Multinational Finance Society (MFS)
Apr 2015	1st International Conference on Applied Macro and Empirical Finance (AMEF), Greece
Dec 2013	12th International Conference of the Hellenic Finance & Accounting Association (HFAA)
Jul 2013	1st International PhD Meeting in Economics, University of Macedonia
May 2013	26th Pan-Hellenic Statistics Conference, Greek Statistical Institute (GSI)
May 2013	International Conference in Economics and Business, Onassis Foundation

Seminars & Summer Schools

2019	Advanced Summer School in Economics and Econometrics (ASSEE), prof. Bruce E. Hansen.
2017	Advanced Risk & Portfolio Management (ARPM) Bootcamp (NYC), with prof. Attilio Meucci.
2015	"From GARCH and Stochastic Volatility to Realized Volatility and Options", prof. Torben G. Andersen, University of Coimbra, Portugal.
2015	Society for Financial Econometrics (SoFiE) 2015 Spring School, National Bank of Belgium (NBB) and CORE Institute (UCL), prof. Eric Renault & prof. Patrick Gagliardini.
2013	10th Summer School in Stochastic Finance, Athens University of Economics and Business.
2012	5th Annual Conference of the Society for Financial Econometrics (SoFiE), Oxford-Man Institute, Said Business School, University of Oxford.
2011	8th Summer School in Stochastic Finance, Athens University of Economics and Business.

Technical Skills

Coding: MATLAB (Advanced) | R | Python | VBA | E-Views | STATA | S+ | GiT | LaTeX
Databases: Reuters Eikon | DataStream | Bloomberg | WRDS

Teaching Experience

2012 – 2015	Teaching Assistant, Aristotle University of Thessaloniki, School of Economics. Modules: Advanced Financial Analysis, Portfolio Theory, Business Economics, Derivatives.
2007 – 2012	Private tutoring of finance modules to undergraduate/postgraduates.

Journal Referee

Studies in Non-Linear Dynamics & Econometrics | Economic Modelling | Finance Research Letters | Global Economics Journal | Business and Economics Journal | Journal of Business & Financial Affairs | Journal of Stock & Forex Trading

Research Interests

Financial Econometrics | Statistics | Derivatives | Asset Pricing | Risk Management | Investments | Portfolio Theory | Fixed Income | Credit Risk | International Finance | Macroeconomics | Behavioral Economics

Interests and Activities

Music: Playing Guitar, Bass & Piano | Have been a key member in many bands and orchestras with numerous awards in national and international music competitions.
Arts: Photography | Have participated in several street/ubran/cinematic photography competitions.
Sports: Basketball | swimming | cycling | running