

CURRICULUM VITAE

PERSONAL INFORMATION

Name **Efthimios I. Roumpis**
Date of Birth 17 November 1981
Nationality Greek
Address 2a Korai Str., 82100 Chios, Greece
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EDUCATION

2006 - Present **Phd Candidate in Finance**
Department of Shipping, Trade and Transport, Business School, University of the Aegean, Greece
Thesis title: Valuation of investment strategies for the formation of dynamic hedge fund portfolios
Supervisors: Prof. Theodoros Syriopoulos, Prof. Evaggelos Xideas, Prof. Athanasios Pallis

2004 - 2005 **M.Sc., Shipping, Transport and International Trade**
Department of Shipping, Trade and Transport, Business School, University of the Aegean, Greece
Specialization: International Trade and Finance
Master thesis: The Effects of Illiquidity and Volatility Analysis of Shipping Stock Portfolios

2000 - 2004 **B.Sc. Maritime Economics**
Department of Shipping, Trade and Transport, Business School, University of the Aegean, Greece
Graduate Thesis: Price and Volume Dynamics in Second-Hand Dry Bulk and Tanker Shipping Markets

RESEARCH INTEREST

Financial econometrics, volatility and dependence modeling, hedge funds, dynamic asset allocation, risk management, corporate governance

SCHOLARSHIPS AND AWARDS

2008 - 2010 PhD scholarship by "Propondis" Foundation

2005 Academic Excellence, Master of Science Scholarship award, University of the Aegean

OCCUPATIONAL EXPERIENCE

- 2008 - Present Responsible for the program: Students' Job Training, University of the Aegean, Department of Shipping, Trade and Transport, Chios, Greece
- Feb. 2008 Internship in the research department at Tufton Oceanic Hedge Fund, London, UK. Responsible for the risk management.
- 2006 Researcher in the project "Greek Shipping: Employment and competitiveness", University of the Aegean, Department of Shipping, Trade and Transport, Chios, Greece (2006)

TEACHING EXPERIENCE

Department of Shipping, Trade and Transport, Business School, University of the Aegean

- Sept. 2005 - Present Teaching Assistant, International Finance (2nd year undergraduate course)
- Sept. 2005 - Present Teaching Assistant, Advanced Financial Risk Management (postgraduate course)
- Jan 2006 - July 2006 Teaching Assistant, Maritime Economics (2nd year undergraduate course)
- Sept. 2005 - Jan. 2006 Teaching Assistant, Introductory Econometrics (3rd undergraduate course)

PUBLICATIONS IN ACADEMIC JOURNALS

- Roumpis, E. and Syriopoulos, T., 2009. Asset allocation and value at risk in shipping equity portfolios, *Maritime Policy & Management* , 36(1), 57-78.
- Roumpis, E. and Syriopoulos, T., 2008. Dynamic correlations, volatility effects in the Balkan equity markets, *Journal of International Financial Markets, Institutions & Money* , Accepted Article, Forthcoming.
- Roumpis, E. and Syriopoulos, T., 2006. Price and volume dynamics in second-hand dry bulk and tanker shipping markets, *Maritime Policy and Management*, 33(5), 497-518.

ACADEMIC CONFERENCE PROCEEDINGS

- Roumpis, E. and Syriopoulos, T., 2008. Hedge fund dynamic dependences with benchmark capital markets, *Hellenic Finance and Accounting Association*, Chania, Greece
- Roumpis, E. and Syriopoulos, T., 2007. International portfolio diversification and dynamic correlation in Balkan stock markets, *Hellenic Finance and Accounting Association*, Patra , Greece
- Roumpis, E., Syriopoulos, T. and Merikas, A., 2006. Market interactions and volatility spillover effects between shipping, oil and stock markets, *International Association of Maritime Economists*, Melbourne, Australia
- Roumpis, E., Syriopoulos, T. and Merikas, A., 2006. Dynamic management of shipping stock portfolios, *Metaxas International Conference*, Cephalonia, Greece

WORKING PAPERS

Roumpis, E. and Syriopoulos, T., 2008. Hedge fund dynamic dependences with benchmark capital markets, Dept. of Shipping Trade and Transport, University of the Aegean. (in progress)

Roumpis, E. and Syriopoulos, T., 2008. Asymmetric dependences between Hedge funds strategies and capital markets during crisis period, Dept. of Shipping Trade and Transport, University of the Aegean (in progress)

Roumpis, E., Syriopoulos, T. and Merikas, A., 2008. Risk-return in Relative Value hedge fund strategy: Evidence from the convertible bonds, Dept. of Shipping Trade and Transport, University of the Aegean (in progress)

Roumpis, E., Syriopoulos, T and Tsatsaronis, M., 2008. Equity markets and shipping IPOs, Dept. of Shipping Trade and Transport, University of the Aegean (in progress)

Roumpis, E., Syriopoulos, T and Tsatsaronis, M., 2007. Financial decisions, ownership and governance on corporate value,. Working Paper, Dept. of Shipping Trade and Transport, University of the Aegean

**OTHER SEMINAR &
CONFERENCE ATTENDANCE**

5th Summer school on stochastic finance, Department of Statistics Athens University of Economics and Business, Chios, Greece, July 2008

Hedge funds and their strategies, Seminar, Athens Exchanges S.A., Athens, Greece, May 2008

Shipping and Financial Markets, Conference, University of the Aegean, Chios, Greece, May 2008

2nd International conference of computational methods in sciences and engineering, Loutraki, Greece, October 2005

International association of independent tanker owners (INTERTANKO) Event, Athens, Greece, April 2005

Annual conference of international association of maritime economists (IAME), Lemessos, Cyprus, June, 2005

Annual conference of international association of maritime economists (IAME), Izmir, Turkey, June, 2004

1st International conference on advances in applied financial economics, Research & Training, Institute of East Aegean, Samos, Greece, May 2004

COMPUTER COMPETENCES

Matlab, Datastream, Spss, Eviews, MS Office

LANGUAGES

Greek, English