

Research profile. Finance researcher specialising in environmental risk, empirical asset pricing, catastrophe-risk financing, and the economic effects of extreme environmental events. My work integrates financial economics with transaction, environmental, meteorological, health, and catastrophe-bond data.

RESEARCH INTERESTS Environmental finance ■ empirical asset pricing ■ catastrophe bonds and insurance-linked securities ■ climate and disaster risk ■ household consumption ■ applied econometrics.

EDUCATION

University of Cyprus, Department of Accounting and Finance <i>PhD in Finance</i> Dissertation completed and approved in June 2026.	Nicosia, Cyprus 2021–2026
Imperial College Business School <i>Visiting PhD Researcher</i> Research visit hosted by the Finance Department.	London, United Kingdom Sep.–Dec. 2023
University of Bath <i>MSc in Economics and Finance, Distinction</i>	Bath, United Kingdom 2019–2020
University of Bath <i>BSc (Hons) in Physics</i>	Bath, United Kingdom 2014–2018

RESEARCH PAPERS

JOB-MARKET PAPER

Environmental Risk and the Cross-Section of Returns: Evidence from Regional Environmental Exposure (*sole-authored*)

Develops U.S. regional environmental-risk factors and tests their ability to explain the cross-section of equity and fixed-income returns.

REVISE & RESUBMIT

Desert Dust Storms: Insurability and Financial Solutions

With Andreas Milidonis, Panayiotis Kouis, Petros Mouzourides, and Marina Neophytou. Revise and resubmit at *Risk Analysis*. Links the health consequences of desert dust storms to the design and pricing of a parametric catastrophe-bond solution.

WORKING PAPER

Desert Dust Storms: The Impact on Daily Consumption Activity (*co-authored*)

Uses daily card transactions to estimate how desert dust storms affect consumption across sectors, payment channels, and cardholder groups.

SELECTED CONFERENCE PRESENTATIONS

Longevity 20: International Longevity Risk and Capital Markets Solutions Conference <i>Nanyang Technological University and the Pensions Institute</i>	Singapore Sep. 2025
World Risk and Insurance Economics Congress (WRIEC)	Calgary, Canada Aug. 2025
Financial Management Association Conference	Limassol, Cyprus Jun. 2025

CONFERENCE PRESENTATIONS (CONTINUED)

Financial Management & Accounting Research Conference Doctoral Colloquium and Mentoring Session	Paphos, Cyprus
	May 2025
23rd International Conference CREDIT, GRETA Association	Venice, Italy
	Oct. 2024
6th European Actuarial Journal Conference, ISEG–University of Lisbon	Lisbon, Portugal
	Sep. 2024

AWARDS AND RESEARCH FUNDING

Faculty of Economics and Management, University of Cyprus	Nicosia, Cyprus
George M. Constantinides Research Fund Award	2024
University of Cyprus	Nicosia, Cyprus
Leventis Research Grand Award	2024

ADDITIONAL ACADEMIC TRAINING

The Cyprus Institute	Nicosia, Cyprus
EMME-CARE Autumn School	Oct.–Nov. 2022

PROFESSIONAL EXPERIENCE

Exinity Group	Limassol, Cyprus
Dealer	May–Aug. 2021
○ Monitored trading-platform operations, market developments, company exposure, and client activity. ○ Identified potentially abusive trading behaviour and supported risk-related analysis and reporting. ○ Automated recurring tasks and coordinated with compliance, credit, and risk teams.	
VPR Safe Financial Group	Limassol, Cyprus
Compliance Officer	Nov. 2018–Jun. 2019; Dec. 2020–May 2021
○ Conducted transaction monitoring and supported anti-money-laundering procedures. ○ Handled client complaints and implemented internal compliance policies. ○ Monitored front-office activity for compliance with regulatory requirements and internal controls.	

SELECTED ACADEMIC PROJECTS

Macroeconomic forecasting: Forecasting the U.S. Macroeconomy (MATLAB): Bayesian VARs, dynamic-factor and state-space models, shrinkage, time-varying parameters, and mixed-frequency analysis.

Computational physics: Two-Dimensional Ising Model and Off-Lattice Diffusion-Limited Aggregation (C++): Monte Carlo simulation, phase-transition analysis, cluster growth, and fractal-dimension estimation.

Kilonova simulation: Semi-Analytic Kilonova Model and Ejecta-Outflow Simulation: model reproduction and Lagrangian hydrodynamics simulation.

TECHNICAL SKILLS

Programming: R, Stata, MATLAB, Python, C/C++, LaTeX.

Methods: Panel-data analysis; time-series econometrics; quasi-Poisson and Gamma regression; generalised additive models; GMM; Fama–MacBeth regressions; simulation; Bayesian methods; data acquisition and cleaning.

Data: Financial-market data; card-transaction data; environmental monitoring data; meteorological and disaster data; catastrophe-bond and insurance-linked-securities data.

Languages: Greek (native); English (fluent); French (basic).