

# Filippos Papakonstantinou

King's College London, King's Business School

## CONTACT

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## EDUCATION

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Princeton University, Ph.D., Economics, 2008

*Fields: Financial Economics, Microeconomic Theory*

*Committee: Markus Brunnermeier, Hyun Shin, Roland Benabou*

Princeton University, M.A., Economics, 2004

Harvard University, A.B., Economics, 2002

## ACADEMIC APPOINTMENTS

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King's College London, Business School, Lecturer (Assistant Professor) in Finance, 2017-present

Imperial College London Business School, Visiting Researcher/Assistant Professor, 2013-2017

Imperial College London Business School, Assistant Professor of Finance, 2008-2012

## RESEARCH INTERESTS

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Behavioral Economics and Finance, Household Finance, Corporate Finance, Asset Management, Bayesian Econometrics

## HONORS AND FELLOWSHIPS

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Award for Excellence in Teaching, Imperial College London, Business School, 2011, 2012

Princeton University Fellowship, 2002-2006

Stanley J. Seeger Fellowship, 2003-2006

J.F. Costopoulos Foundation Fellowship, 2002-2003

John Harvard Scholarship, 1999-2002

Greek National Award for Computer Science and for Chemistry, 1998

## PUBLICATIONS

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"Optimal Time-Inconsistent Beliefs: Misplanning, Procrastination, and Commitment" (*with Markus Brunnermeier and Jonathan Parker*), **Management Science**, 2017, vol 63 (5).

"Individual Reaction to Past Performance Sequences: Evidence from a Real Marketplace" (*with Angie Andrikogiannopoulou*), forthcoming at **Management Science**.

## PAPERS UNDER REVIEW

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"Estimating Mutual Fund Skill: A New Approach" (*with Angie Andrikogiannopoulou*), Revise & Resubmit at **Review of Finance**.

"History-Dependent Risk Preferences: Evidence from Individual Choices and Implications for the Disposition Effect" (*with Angie Andrikogiannopoulou*), Revise & Resubmit at **Review of Financial Studies**.

## **WORKING PAPERS**

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"Heterogeneity in Risk Preferences: Evidence from a Real-World Betting Market" (*with Angie Andrikogiannopoulou*)

"Government Ownership of Mutual Funds" (*with Angie Andrikogiannopoulou, Elias Papaioannou, and Dimitri Vayanos*)

"Disentangling Local Bias from Local Information" (*with Angie Andrikogiannopoulou*)

"Risk-Taking Choice in Hedge Fund Tournaments" (*with Lei Ding and Lingling Zheng*)

"Reassessing False Discoveries in Mutual Fund Performance: Skill, Luck, or Lack of Power?" (*with Angie Andrikogiannopoulou*)

"Boards of Directors: The Value of Industry Experience"

"The Effect of Search Frictions in Mergers" (*with Marc Martos-Vila*)

## **TEACHING EXPERIENCE**

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Imperial College London, Business School

*Mathematics and Finance, MSc Finance, MSc Investment & Wealth Management, 2016*

*Mathematical Finance, MSc Risk Management & Financial Engineering, 2010-2012*

*Mathematical Techniques in Finance, MSc Finance, 2008-2012*

*Stochastic Calculus, MSc Risk Management & Financial Engineering, 2010*

Queen Mary University of London

*Quantitative Methods in Finance, MSc Banking & Finance, MSc Business Finance, 2016*

University of Geneva

*Asset Pricing, MSc Wealth Management, 2014*

Princeton University

*Macroeconomic Theory, Ph.D. Level (Teaching Assistant), 2005*

*Institutional Finance, Masters Level (Teaching Assistant), 2006*

*Microeconomic Theory, Undergraduate Level (Teaching Assistant), 2006*

*Corporate Finance, Undergraduate Level (Teaching Assistant), 2005*

Harvard University

*Introduction to Computer Science, Undergraduate Level (Teaching Assistant), 2000*

*Introduction to Programming, Undergraduate Level (Teaching Assistant), 2000*

## **RESEARCH GRANTS**

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Swiss Finance Institute Research Grant, 2013-2014

Amazon Web Services in Education Research Grant Award, 2012-2013

## **CONFERENCE PRESENTATIONS**

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Luxembourg Asset Pricing Summit, *Luxembourg City, Luxembourg, 2016*

CEPR European Conference on Household Finance, *Paris, France, 2016* (by co-author)

Miami Behavioral Finance Conference, *Miami, USA, 2015*

European Seminar on Bayesian Econometrics, *Paris, France, 2014*

European Finance Association meeting, *Lugano, Switzerland, 2014*

European Economic Association meeting, *Toulouse, France, 2014* (by co-author)

Cambridge-Princeton Exchange Workshop, *Cambridge, United Kingdom, 2012*

European Finance Association meeting, *Bergen, Norway, 2009* (by co-author)

## **ACADEMIC SEMINARS**

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Cambridge University, Columbia University, European Central Bank, Imperial College London, London Business School, London School of Economics, Michigan State University, Nottingham University, Princeton University, Queen Mary University of London, University of Cyprus, University of Geneva, University of Piraeus, Yale University

## **PROFESSIONAL SERVICE**

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Referee: *American Economic Review, Journal of Economic Behavior and Organization, Games and Economic Behavior, Management Science, The European Journal of Finance, The Journal of Finance*