# Filippos Papakonstantinou

King’s College London, King’s Business School


## CONTACT


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## EDUCATION

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

King’s College London, Business School, Reader (Associate Professor) in Finance, 2021-present
King’s College London, Business School, Lecturer (Assistant Professor) in Finance, 2017-2020
Imperial College London Business School, Visiting Researcher/Assistant Professor, 2013-2017
Imperial College London Business School, Assistant Professor in Finance, 2008-2012

## RESEARCH INTERESTS

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

## HONORS AND FELLOWSHIPS

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, 1998

## REFEREED PUBLICATIONS

“Optimal Time-Inconsistent Beliefs: Misplanning, Procrastination, and Commitment” *(with MK Brunnermeier and JA Parker)*, ***Management Science***, 2017, vol.63(5), pp. 1318–1340.

“Individual Reaction to Past Performance Sequences: Evidence from a Real Marketplace” *(with A Andrikogiannopoulou)*, ***Management Science***, 2018, vol.64(4), pp. 1957–1973.

“Reassessing False Discoveries in Mutual Fund Performance: Skill, Luck, or Lack of Power” *(with A Andrikogiannopoulou)*, ***Journal of Finance***, 2019, vol.74(5), pp. 2667–2688.

“History-Dependent Risk Preferences: Evidence from Individual Choices and Implications for the Disposition Effect” *(with A Andrikogiannopoulou)*, ***Review of Financial Studies***, 2020, vol.33(8), pp.3674–3718.

## PAPERS UNDER REVIEW

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

## WORKING PAPERS and WORK IN PROGRESS

"Modeling Preference Heterogeneity Within and Across Behavioral Types: Evidence from a Real-world Betting Market" *(with A Andrikogiannopoulou)*

"Behavioral Home Bias in a Real Market Setting: Evidence from Online Sports Betting" *(with A Andrikogiannopoulou)*

"Discretionary Information in ESG Investing: A Text Analysis of Mutual Fund Prospectuses" *(with A Andrikogiannopoulou, P Krueger, and S Mitali)*

"Government Ownership of Mutual Funds" *(with A Andrikogiannopoulou, E Papaioannou, and D Vayanos)*

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

"Boards of Directors: The Value of Industry Experience"

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

## TEACHING EXPERIENCE

King's College London, Business School
*Behavioral Finance, MSc Finance, MSc Banking & Finance*
*Asset Pricing, MSc Finance, MSc Banking & Finance*
*Topics in Finance, PhD Finance*

Imperial College London, Business School
*Mathematics and Finance, MSc Finance, MSc Investment & Wealth Management*
*Mathematical Finance, MSc Risk Management & Financial Engineering*
*Mathematical Techniques in Finance, MSc Finance*
*Stochastic Calculus for Finance, MSc Risk Management & Financial Engineering*

Queen Mary University of London
*Quantitative Methods in Finance, MSc Banking & Finance, MSc Business Finance*

University of Geneva
*Asset Pricing, MSc Wealth Management*

Princeton University
*Macroeconomic Theory, Ph.D. Level (Teaching Assistant)*
*Institutional Finance, Masters Level (Teaching Assistant)*
*Microeconomic Theory, Undergraduate Level (Teaching Assistant)*
*Corporate Finance, Undergraduate Level (Teaching Assistant)*

Harvard University
*Introduction to Computer Science, Undergraduate Level (Teaching Assistant)*
*Introduction to Programming, Undergraduate Level (Teaching Assistant)*

## RESEARCH GRANTS

Geneva Institute for Wealth Management Research Grant, 2021-2022
British Academy / Leverhulme Small Research Grant, 2018-2019
Swiss Finance Institute Research Grant, 2013-2014
Amazon Web Services in Education Research Grant Award, 2012-2013

## CONFERENCE PRESENTATIONS

ESG Investment Research Conference, *Cornell University*, 2022
Mergers & Acquisitions Research Center Conference, *Bayes Business School*, 2022 (discussion)
Exeter Prize Workshop, *University of Exeter*, 2019
Institute of Finance and Financial Regulation, Conference, *Bank of Greece*, 2019
Behavioral Economics Annual Meeting, *Yale University*, 2018
Center for the Economic Analysis of Risk Workshop, *University College Cork*, 2018
44$^{th}$ European Group of Risk & Insurance Economists Seminar, *London, UK*, 2017 (discussion)
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, UK*, 2012
Financial Management Association meeting, *Dallas, USA*, 2009 (discussion)
European Finance Association meeting, *Bergen, Norway*, 2009 (by co-author)

## ACADEMIC SEMINARS

BI Norwegian Business School, Cambridge University, Cass Business School, Columbia University, European Central Bank, Imperial College London, King's College London, Lancaster University, 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

Referee: *American Economic Review*, *Annals of Operations Research*, *Journal of Economic Behavior and Organization*, *Games and Economic Behavior*, *Journal of Banking and Finance*, *Journal of Empirical Finance*, *Management Science*, *The European Journal of Finance*, *The Journal of Finance, Quantitative Finance, Review of Financial Studies*