

# 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 in 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, 1998

## REFEREED PUBLICATIONS

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"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*), Forthcoming at **Journal of Finance**.

## PAPERS UNDER REVIEW

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

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

## **WORKING PAPERS and WORK IN PROGRESS**

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- "Heterogeneity in Risk Preferences: Evidence from a Real-World Betting Market" (*with A Andrikogiannopoulou*)
- "Government Ownership of Mutual Funds" (*with Angie Andrikogiannopoulou, E Papaioannou, and D Vayanos*)
- "Disentangling Local Bias from Local Information" (*with A Andrikogiannopoulou*)
- "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*)
- "From Individual Behavior to Contracts and Policy-making" (*with E Biffis and E Chavez*)

## **TEACHING EXPERIENCE**

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King's College London, Business School

*Behavioral Finance, MSc Finance, MSc Banking & Finance  
Asset Pricing, MSc Finance, MSc Banking & 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, 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**

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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**

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Behavioral Economics Annual Meeting, *Yale University*, 2018

Center for the Economic Analysis of Risk Workshop, *University College Cork*, 2018

44<sup>th</sup> 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**

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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**

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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*