Professor Kostas Giannopoulos is coordinator of the Masters of Banking and Financial Sciences at the University of Neapolis. Professor Giannopoulos holds a Laurea in Banking and Finance from the University of Siena, Italy. He also holds a BA in Banking and Finance from the University of Wales and a Ph.D. in Finance from London Guildhall University.

Prof. Giannopoulos taught at Westminster University, City Business School, London Guldhall, UEU University, British University in Dubai. He is an honorary fellow of the Russian Academy of Sciences. Professor Giannopoulos served as a member committee for GARP and PRMIA, two international organizations in the field of financial risk management and as regional director (UAE) of PRMIA for five years.

Professor Giannopoulos is an external evaluator of the Quality Assurance and Certification Authority of the Universities of Greece (ADIP)

Prof. Giannopoulos has published widely in international journals and presented his work at academic and professional conferences on both sides of the Atlantic. His empirical work on volatility and VaR analysis has attracted major interest from both practitioners and banking regulators. Most notable is the Filtered Historical Simulation model. This semi parametric model explores efficiently the nonlinear historical dynamics to generate multi period joint predictions for a large scale of assets. The applicability of this forecasting model has been extended in areas such as risk modelling, option pricing and asset allocation.

**Publications 2012-2018**

