Anastasios Bardoutsos

Curriculum Vitae

Postdoctoral Researcher

Info

Birth — March 28, 1989 (Patra, Greece)

Citizenship — Greek

My family — Married, living in Groningen (The Netherlands)
Evelyn (born 2014)

Education

October 2012-May 2016 — **PhD in Business Economics (track: Actuarial Statistics)**, *KU Leuven*, Faculty of Economics and Business, AFI-Research Center Insurance, Leuven, Belgium.
Econometric models for insurance applications: essays on Bayesian mortality models, heavy tails and extreme value statistics with censored data.
Promoter: prof. Katrien Antonio (KU Leuven), Co-Promoter: prof. Jan Beirlant (KU Leuven), Committee members: prof. Goedele Dierckx (KU Leuven), prof. Pietro Millossovich (Cass Business School) and prof. Julien Trufin (ULB).

October 2010-2012 — **MSc in Actuarial – Financial Mathematics**, *University of Aegean*, School of Sciences, Department of Mathematics, Samos, Greece.
Obtained, GPA: 9,77/10.

October 2006-2010 — **BSc in Statistics and Actuarial – Financial Mathematics**, *University of Aegean*, School of Sciences, Department of Mathematics, Samos, Greece.
Obtained, GPA: 8,63/10.

Academic Experience

October 2016-now — **Postdoctoral Researcher**, *University of Groningen*, Faculty of Spatial Sciences, Population Research Centre, Groningen, The Netherlands.

October 2012-2016 — **Teaching and Research Assistant**, *KU Leuven*, Faculty of Economics and Business, AFI-Research Center Insurance, Leuven, Belgium.

Landleven 1 – 9747 AD Groningen
+31(0)50 363 97 65 • *a.bardoutsos@rug.nl*
www.rug.nl/staff/a.bardoutsos • *abardoutsos*

Research Interests

Demographic and Actuarial statistics

Keywords:

demography, mortality modelling and projections, life expectancy, mortality risk factors, lifestyle 'epidemics' in mortality, life insurance, health insurance, extreme value theory and heavy tail distributions, non–life insurance, R, Solvency II, teaching statistics, teaching actuarial science

Scientific Duties

May 18 - 22, 2016 **Member of the local organizing committee of 9th Conference in Actuarial Science and Finance on Samos**, Samos, Greece.

May 29 - June 1, 2014 **Member of the local organizing committee of 8th Conference in Actuarial Science and Finance on Samos**, Samos, Greece.

May 31 - June 3, 2012 **Member of the local organizing committee of 7th Conference in Actuarial Science and Finance on Samos**, Samos, Greece.

June 3 - 6, 2010 **Member of the local organizing committee of 6th Conference in Actuarial Science and Finance on Samos**, Samos, Greece.

(Research) Grants and Awards

2015 National Bank of Belgium (NBB) grant for *Econometric models for insurance applications: essays on Bayesian mortality models, heavy tails and extreme value statistics with censored data*, of PhD student Anastasios Bardoutsos, with prof. K. Antonio (KU Leuven), prof. Jan Beirlant (KU Leuven) and prof. Goedele Dierckx (KU Leuven).

Carefin Bocconi–Center for Applied Research in Finance research grant (3000 euro) for the project *Bayesian mortality models for two and more (sub)populations*, with K. Antonio and W. Ouburg.

2010 Master diploma scholarship (1500 euro), University of the Aegean, Samos, Greece.

2008 Award (1500 euro) by Greek State Scholarships Foundation.

2007 Award (1500 euro) by Greek State Scholarships Foundation.

Publications

In international journals, with peer review

2016 J. Beirlant, A. Bardoutsos, T. de Wet & I. Gijbels. 2016. Bias reduced tail estimation for censored Pareto type distributions. *Statistics & Probability Letters*, 109, 78-88. (Impact Factor: 0.595)

2015 K. Antonio, A. Bardoutsos & W. Ouburg. 2015. Bayesian Poisson log-bilinear models for mortality projections with multiple populations. *European Actuarial Journal, 5(2), 245-281.* (Impact Factor: not yet available)

2011 A. Bardoutsos & D. Konstantinides. 2011. Characterization of tails through hazard rate and convolution closure properties. *Journal of Applied Probability, 48A, 123–132.* (Impact Factor: 0.586)

Working papers

2016 A. Bardoutsos, K. Antonio, & W. Ouburg. 2016. Coherent mortality forecasts for dependent populations: A Bayesian approach.

Research Stays Abroad

2016 University of Iowa (Iowa City, US), College of Liberal Arts & Sciences, Department of Statistics and Actuarial Science, September 2016 (2 weeks)(with Prof. dr. Qihe Tang).

Seminars and Invited Talks

2015 *Bias reduced tail estimation for censored Pareto type distributions.* Second Doctoral seminar, KU Leuven, 10 December.

Bayesian mortality models. First Doctoral seminar, KU Leuven, 12 June.

2013 *Bayesian mortality models for two and more (sub)populations.* Brown bag seminar, KU Leuven, 5 December.

Referee Activities

Referee work for *European Actuarial Journal* (2016-now)(1).

Announcements at National and International Conferences

2016 *Coherent mortality forecasts for dependent populations: a Bayesian approach.* 20th International Congress on Insurance: Mathematics & Economics, Atlanta, US, July 24-27. (A. Bardoutsos, with K. Antonio and W. Ouburg)

Bias reduced tail estimation for censored Pareto type distributions with applications in insurance. 9th Conference in Actuarial Science and Finance on Samos. Samos, Greece, May 18-22. (A. Bardoutsos with J. Beirlant, T. de Wet and I. Gijbels)

2015 *Bayesian Poisson log-bilinear models for mortality projections with multiple populations.* R in Insurance 2015, Amsterdam School of Economics, Amsterdam, The Netherlands. June 29. (A. Bardoutsos, with K. Antonio and W. Ouburg)

Bayesian Poisson log-bilinear models for mortality projections with multiple populations. 19th International Congress on Insurance: Mathematics & Economics, Liverpool, UK, June 24-26. (A. Bardoutsos, with K. Antonio and W. Ouburg)

Bayesian Poisson log-bilinear models for mortality projections with multiple populations. Perspectives in Actuarial Risks in Talks of Young researchers (PARTY 2015), Liverpool, UK, January 11-16. (A. Bardoutsos, with K. Antonio and W. Ouburg)

2013 *Bayesian stochastic mortality models for two populations: A technical note on MCMC sampling.* 26th PanHellenic Statistics Conference. Piraeus, Greece, May 8–11. (A. Bardoutsos, with K. Antonio and W. Ouburg)

2011 *Structure of subclasses in the frame of heavy-tailed distributions.* 24th PanHellenic Statistics Conference. Patra, Greece, April 27–May 1. (A. Bardoutsos, with D. Konstantinides)

2010 *Characterization through hazard rate of heavy-tailed distributions and some convolution closure properties.* 6th Conference in Actuarial Science and Finance on Samos. Samos, Greece, June 3 - 6. (A. Bardoutsos, with D. Konstantinides)

Attended Seminars and Workshops

2016 *Academic writing* (K. Blanpain), KU Leuven, February 2 - March 12.

2015 28th *International summer school of the Swiss association of actuaries: Reinsurance: actuarial and statistical aspects* (H. Albrecher, J. Beirlant & J. Teugels), University of Lausanne, August 10-14.

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Statistical Machine Learning with R (J. Wijffels), KU Leuven, October 28, 29.

A Bayesian afternoon in Ghent, Ghent University, October 21.

Recent Developments in Dependence Modelling with Applications in Finance and Insurance, VUB, May 29.

Statistical Learning, Stanford Online (prof. T. Hastie & prof. R. Tibshirani), January 19 - April 05.

2014 *Recent Developments in Dependence Modelling with Applications in Finance and Insurance*, VUB, May 23.

Introduction to Python (prof. dr. G.-J. Bex), KU Leuven, January 28, 30 & February 25, 27.

2013 *Volatility modelling* (prof. J. Gatheral), KU Leuven, April 18, 19.

Introduction to HPC (prof. dr. G.-J. Bex), KU Leuven, October 15.

Introduction to Linux (prof. dr. G.-J. Bex), KU Leuven. October 8.

2012 *Advanced R programming topics* (J. Wijffels), KU Leuven, October 18, 19.

Teaching Experience

Academic year 2015-2016

Teaching assistant:

Loss Models (6 ects, Master in Insurance Studies), KU Leuven.

Academic year 2014-2015

Teaching assistant:

Advanced Life Insurance Mathematics (6 ects, Master of Financial and Actuarial Engineering), KU Leuven.

Non-Life Insurance (6 ects, Master in Insurance Studies), KU Leuven.

Academic year 2013-2014

Teaching assistant:

Advanced Life Insurance Mathematics (6 ects, Master of Financial and Actuarial Engineering), KU Leuven.

Seminarie verzekeringen (6 ects, Master in Insurance Studies), KU Leuven.

Skills

Mathematical and Statistical Software Packages

High level of programming with R and familiar with Python, Matlab and Mathematica.

Good knowledge of LaTeX and Microsoft Office.

Operating system: Window and Linux.

Languages

Greek (mother tongue), English (fluent, oral and written).

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