

Vasilis Kotopoulos

Systematic Alpha Researcher

hello@vkotopoulos.com · Athens, Greece · Open to fractional or full-time roles in systematic alpha research, implementation, and validation.

Systematic alpha researcher focused on hypothesis-driven strategy design, cost-aware backtesting, robustness testing, and portfolio construction across digital assets and multi-asset sleeves.

Experience

Independent Quant / Systematic Alpha Researcher — Jan 2025 – Present

Fractional & independent research

- Systematic mid-frequency research on liquid digital assets and multi-asset sleeves, with explicit OOS gates and robustness batteries.
- Built a Shadow Trading Framework for live performance, capacity, and execution monitoring on real order-book data before capital allocation.
- Automated orthogonal alpha search (AlphaGen) alongside economically motivated hand-designed signals.

Team Lead — Quant & Data (six-person team) — Jan 2025 – Dec 2025

TokenMetrics (Remote)

- Led data engineers, quants, and data scientists building the TM 100 AI Index — automated crypto index for broad exposure with downside mitigation.
- Owned end-to-end R&D: signal design through production deployment.
- Built an ensemble Market Indicator (macro liquidity, holder behaviour, on-chain risk) used for regime-aware allocation, including defensive shifts in bearish regimes.
- Shipped Trading Signals and Token Grades aligning directional exposure with token-specific momentum versus total market cap.

Quant Analyst — Aug 2024 – Dec 2025

TokenMetrics (Remote)

- Maintained and extended the TM Trading Agent infrastructure for full automation of proprietary signals.
- Shipped PnL reporting, deposit/withdraw APIs, cumulative PnL views, and alerting for front-end and ops use.

Quant (fractional / contract) — May 2021 – Apr 2023 · Nov 2023 – Aug 2024

Upwork

- Built client R&D stacks: data pipelines, signal frameworks, custom backtesters, robustness testing, and live/broker deployment modules.
- Took strategies from economic rationale through research gates to deployment-ready infrastructure.

Senior Quant — Apr 2023 – Oct 2023

Watoshi, Dubai (Remote)

- Directed a small Python team under team lead Ali Askar developing large portfolios of algorithmic trading systems.
- Automated strategy generation tooling; evaluated metalabelling, ensembling, and parameter-permutation workflows.

Quant — Apr 2022 – Nov 2023

AENAON Algorithmic Models, Athens (Remote)

- Pairs-trading research in US equities: cointegration through rolling ADF and Kalman-filter dynamic systems.
- Designed a proprietary pattern-based strategy for selected FX pairs.

Co-founder & CTO — Aug 2018 – May 2021

Quantflare

- Alternative-data / NLP product for hype-driven markets (social, news, Google Trends) with hosted and local dashboards for sophisticated investors.

Selected research

- Cross-sectional factor portfolios in cryptocurrencies and market-neutral multi-factor ensembles (hypothetical backtests; see research archive for methodology and limits).
- Stablecoin spread risk premium study: USDT vs USDC pricing on Bitcoin.

Education

Bachelor's in Software Engineering

Alexander Technological Institute of Thessaloniki

Skills

Python, SQL, Quant research & alpha modeling, Backtesting & simulation, Robustness testing, On-chain analytics, Applied ML, Portfolio construction, Regime classification

Performance figures discussed in research materials are hypothetical backtests, not live trading results, and are not a reliable guide to future returns.
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