# DIOMIDES MAVROYIANNIS

**TECHNICALLY ASTUTE ECONOMIST WITH INTERNATIONAL EXPERIENCE**

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French and Cypriot

*February 15th, 2022*

**Morgan Stanley**
**Job Number: 3193729**

To whom it may concern,

I am writing to you to express my interest in joining Morgan Stanley in Model Risk Analysts in Risk Management.

I am Ph.D. economist with a specialty in Ergodic Finance. During this work, I developed an innovative technique for evaluating and discounting cash future cash flows depending on the dynamics of the market. This work was fully implemented and tested using Python on real-world data. I have attached the published paper which summarizes our results in my application.

In my current position, I am a financial advisor in corporate reporting and financial analysis at one of the largest oil producers. It is my function to forecast the effects of monthly FOREX fluctuations on earnings per segmentation. My role also involves aggregating and analyzing data for all the downstream UK and Nordic refineries and entails advising on capacity utilization and presenting these to management.

Throughout my experience, I have also developed strong communication skills through teaching. At the University of Paris, Dauphine, I taught the economics of uncertainty, which was all about modeling risks with a plethora of different tools, including Von Neuman, Bayesian approaches, and investing under constraints. At the University of Marne La Valee, I taught Money and Banking, where we discussed money creation from retail deposits and how central banks interact with various institutional players. Finally, in my current position at Milestone, I teach econometrics, where I teach students probability theory, statistics, and guide them on how to use Python to analyze datasets of their choice.

Further enriching my financial quantitative background, other than my Masters in Finance, I have completed a series of training. At the New England Complex Systems Institute, I developed agent-based modeling skills and used these to simulate and compute fractal coefficients of any dataset, all using Python. At the Real World Risk Institute, I learned how to price options when there is uncertainty in the variance using Mathematica.  These experiences have helped me improve not only my programming skills but also my ability to communicate complex ideas and sharpened my leadership skills.

I am unafraid of public speaking, and I am fluent in three languages, including French and English. As a third culture kid, I grew up between Paris and New York, with a little detour via Dublin, Brussels, Brighton, Edinburgh, and now Budapest. My international background has shaped me into an adaptive character who can easily integrate with different cultures and has also allowed me to cultivate my problem-solving skills.

Both my academic and professional experiences have been fruitful and rewarding but I am now eager for more challenges by joining the Model Risk Analysts team of intellectually curious and innovative professional specialists at Morgan Stanley, I am especially interested in joining the Mathematical modeling Center in Budapest.

Please find my CV attached and do not hesitate to contact me should you inquire further information.

Yours faithfully,
**Diomides Mavroyiannis**

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***Doctorate in Economics with proven experience (over 1 billion euros in value added) and strong practical experience in financial analysis, data analysis and forecasting. Academic background focused on the economics of innovation and pricing using growth maximizing techniques.***

## QUALIFICATIONS

### UNIVERSITE PARIS DAUPHINE

Doctorate in Economics - **2019**

- Specialised in industrial organisation, microeconomics and Ergodic economics.
- Thesis focused on the economics of innovation and pricing of intellectual property using growth maximization techniques.
- Doctoral courses in Incentive Mechanism Theory, Advanced Microeconomics, Cooperative Game Theory and History of Economic Thought.
- Published paper: 'Microfoundations of discounting' in Decision Analysis.

### UNIVERSITY OF EDINBURGH

MSc in Economics - **2015**

- Deepening of technical knowledge in econometrics, micro/macroeconomics and time series. Case studies applied to issues of corporate strategy, investments and mergers-acquisitions.
- Thesis: What is the effect of technology on wages? The main findings are that, as long as humans have the edge on some sectors, the cost disease entails higher overall wages.

### UNIVERSITY OF DURHAM

MSc in International Finance - **2013**

- Study of international finance and corporate governance practices alongside econometric techniques for finance and asset pricing (Black Scholes/VAR); international trade and monetary theory.
- Summer school in Cologne. Contributed to a study on the impact of Brazilian tax rates on DHL's supply chains.

### UNIVERSITY OF SUSSEX

BSc Finance - **2012**

## PROFESSIONAL EXPERIENCE

### ExxonMobil, Budapest

CORPORATE REPORTING ADVISOR - **08.21 - PRESENT**

- Manage reporting units in Norway and UK. Responsible for sales figures and their presentation to management.
- Creation of “tableau” dashboards to automate data processing from SAP to DATAFLEX
- Responsible for the Forex effects on the European region's profits. Oversight and innovation of transactional and translational processes for all European revenues.

### Milestone Institute, Budapest

MODULE AND ECON-COHORT LEADER - **08.21 - PRESENT**

- Lecturer in Industrial Organization and Econometrics
- Mentor: personalized follow-up, deepening of knowledge and skills for each student, organization of a reading and debate workshop.

### Schuman Associates, Brussels
### European Economics, Paris

ECONOMIC CONSULTANT - **01.20 - PRESENT**

- Counterfactual scenario studies (with and without government subsidies) based on NPV and WACC of innovative projects led by companies in the energy sector (electricity, gas, hydrogen).
- Scale optimization of projects benefiting from government subsidies. Grants ranging from 55M € for SMEs to 600M € for multinationals.
- Writing of reports for the European Commission supporting applications for IPCEI grants by European energy companies.
- Prepared the portfolio of numerous projects including market analysis before and post intervention.

### Université Paris Dauphine, Paris
### Université Marne-la-Vallée, Paris

TEACHING ASSISTANT - **2015 - 2019**

- Lecturer: Economics of Uncertainty (VnM, Bayesian, insurance, etc) L3 in Mathematics; General Equilibrium L2 in Mathematics; Microeconomics L1 in Economics.
- Lecturer: Monetary Economics (central banking, interest rates, monetary aggregates); Social and Economic Policies (unemployment, taxation) L2 in Economics.
- Chief librarian for the MSc and PHD library

### LOGICOM GROUP, Nicosia

CREDIT ANALYST - **2013 - 2014**

- Evaluation of credits and associated risks (regressions, probabilistic models). Analysis of the company's internal data and presentations to the economic director and financial analysts.

### Council of the EU, Brussels

MULTI-ANNUAL FINANCIAL FRAMEWORK ANALYST - **2012 - 2013**

- Assisted in the creation of the first draft of a MFF compromise to meet the diverse demands of numerous European Union member states.
- Researched and analysed the effectiveness of various policies, especially direct payment versus conditional payments and the European cohesion fund and it’s thresholds.

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## IT SKILLS

EXCEL (VBA) | MATHEMATICA | PYTHON
STATA | R | EVIEWS | TABLEAU | SAP

## LANGUAGES

**FRENCH, ENGLISH, GREEK** - FLUENT
**HUNGARIAN**- LEVEL 1

## PROFESSIONAL DEVELOPMENT

**Speaker:** University of Cyprus Economics Seminar, Cyprus - **2019**
**Speaker:** Public Economic Conference, France - **2019**
**Speaker:** Spain-Italy-Netherlands Meeting on Game Theory (SING15), Finland- **2019**
**Attendee:** Real World Risk Institute, New York, USA - **2019**

- An intensive workshop run by Nassim Nicholas Taleb which focuses on the statistical properties of fat tails.

**Speaker:** BiGSEM Workshop in Economic Theory, Germany - **2018**
**Attendee:** NEComplex Systems Institute Summer School, Boston, USA - **2018**

- A summer school at MIT run by Yaneer Bar Yam which focuses on complexity science. Included two projects: the first was a python program which could randomly generate fractals of different kinds and the second, also a Python project was about representing communication dynamics on a network with agents who reinforce their opinions by sharing similar information.

**Participant:** Durham Trading competition, UK - **2012**

- A program run over a semester at Durham where masters students compete to get the best outcomes on a trading account. I won 2nd place among around 200 participants, this was partially evaluated using the Sharpe Ratio.

## OTHER EXPERIENCES AND INTERESTS

- Various international experiences:
  - English-French translator in China;
  - Cooperation with the Lebanese teams of Logicom in the creation of a marketing software
  - Military service in Cyprus.
- Avid reader in philosophy and history.

## REFERENCES UPON REQUEST

- **Anthoulis Papachristoforou** - Group CFO at Logicom Public LTD
  - **a.papachristoforou@logicom.net**
- **David Ettinger** - Professor of Economics, Laboratoire d'Economie de Dauphine
  - **david.ettinger@dauphine.psl.eu**
- **Frédéric Loss** - Senior Lecturer, Laboratoire d'Economie de Dauphine
  - **frederic.loss@dauphine.psl.eu**