|  |  |  |  |
| --- | --- | --- | --- |
| Diomides Mavroyiannis |  |  |  |
|  |  | Industrial Organization Economist |
|  |  |  |
|  |  |  | contact information |
|  |  |  | +33695669809 |
| https://www.linkedin.com/in/diomides-mavroyiannis-52886936/ |
| diomavro@hotmail.com |
| diomavro.wordpress.com |
|  |  |  |  |
| To whom it may concern,  I am writing this letter to apply for the role of “Consultant en Recherche quantitative” as posted on efinancialcareers for Algofi. In a few months, I expect to complete my Doctoral degree from Paris Dauphine in economics with a particular interest in decision theory, probability, and industrial organization.  During this time I have taught various courses in probability and microeconomics. The teaching experience I have accumulated situates me as an ideal intermediator for bouncing back and forth between the technical and the intuitive. During my studies, I have taught economists and mathematicians the courses “money and finance”, “economics of uncertainty”, “political economy” and “general equilibrium”.  My research specialty is around decision theory of the firm. Specifically, how do firms choose between projects with different time characteristics. This kind of analysis includes both modelling stochastic processes and extensive use of Markov chains, skills which I have progressively developed from my undergraduate and master in finance.  Technical skills I have acquired throughout the years revolve around modeling. The software I most proficient with due to daily use is Mathematica, where I specialize in finding analytic solutions to problems as well as visualizations. Throughout my years of study, I have also worked extensively with Python, aiming to have numerical results for specific models.  Finally, my thesis has been written from start to finish in Latex using Github which I feel gives me an edge on knowing how to collaborate with numerous people on technical projects. As an extensively curious individual, I have always filled my idle time either with professional experience, or with technical formation. My professional experience is varied, from accounting, to credit risk, to policy analysis for the EU. My technical formation includes: training at the London Mathematical Laboratory, where the research topic was Ergodicity; The Real World Risk Institute where new techniques for modelling options and simulating were presented by Nassim Nicholas Taleb; New England Complex Systems Institute included Random Graphs and evolutionary modelling using Python.  For any further questions, you are welcome to contact me.    Thank you for your time and consideration.  Sincerely,  Diomides Mavroyiannis | | | |