THEODOSIOS (THEO) DIMITRASOPOULOS

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ACTIVITIES

Social Chair
Princeton Terrace Club
• Hosted social events and activities for 180 student members, managing a $250,000 annual budget;

Student Athlete
Princeton Varsity Rowing
• Weekly 20-hour practice and weekend regattas (lightweight men's eight, bowman)

EDUCATION

Stevens Institute of Technology **GPA: 3.8**
School of Business
Master of Science (MS),
- Financial Engineering

Select Coursework
• Pricing and Hedging
• Portfolio Theory
• Advanced Derivatives
• Risk Engineering
• Computational Methods in Finance
• Private Equity and Venture Capital
• Financial Machine Learning
• Market Microstructure & Trading Strategies
• Stochastic Calculus

Princeton University **GPA: 3.0**
School of Engineering & Applied Science
Bachelor of Science in Engineering (BSE),
- Civil & Environmental Engineering
- Minor in Architectural Computation

Select Coursework
• Statistical Learning and Data Science
• Probability Theory
• Statistics
• Honors Linear Algebra
• Multivariable Calculus
• Finite Element Analysis
• Differential Equations
• Skyscraper Design

PROFESSIONAL SUMMARY

Portfolio Optimization, Optimal Execution quantitative developer with experience using Python APIs, Git, and various scientific packages (pandas, numpy, scipy, scikit-learn, plotly, streamlit, anthropic).

CORE COMPETENCIES

• Technology skills: Python (TradeSpex: in-house data API, Dask, TA-Lib), Linux, Git, CI/CD pipelines, PyCharm, Anaconda, Visual Studio, Microsoft Excel, Typesetting (LaTeX).
• Modeling skills: Efficient Frontiers, Portfolio Optimization.
• Subject matter expertise of equity risk topics and generation of basic analytics in equity analysis: liquidity, predicted future volume, optimal execution price etc.
• Basic proficiency in options pricing and trading techniques.

EXPERIENCE

Associate (Quant Development) - *Instinet, Nomura Securities, London, UK* *2024-2026*
• Created CI/CD pipelines for DataJobs with in-house SQL databases and side-development with DBVisualizer
• Developed and updated a trade optimiser to serve impact and bin-by-bin (intraday minute) efficient trading frontier vectors to our traders and clients (separate revenue stream for external clients pulling data from the service) with the team.

Associate (Quant Development) - *Instinet, Nomura Securities, New York, NY* *2023-2024*
• Continuously developed and updated a trade optimiser to serve impact and bin-by-bin (intraday minute) efficient trading frontier vectors to our traders and clients (separate revenue stream for external clients pulling data from the service) with the team.

Analyst (Quant Development) - *Instinet, Nomura Securities, New York, NY* *2021-2023*
• Built multi-region trading optimisation infrastructure to supplement our machine learning engine with the team.

Fall Analyst - *Instinet, Nomura Securities, New York, NY* *Fall 2020*
• Built an automated test case engine to improve gateway functionality (Latency Sensitive Electronic Trading group).

Summer Analyst - *Instinet, Nomura Securities, New York, NY* *Summer 2020*
• Developed state change propagation algorithms to improve order delivery (LSET group).

Research Engineer - *Terreform ONE, New Lab, Brooklyn, NY* *2018-2020*
• Led Simulation & Fabrication team in large-scale rapid prototyping projects, NY, Tel Aviv.
• Authored grant proposals and presented to investors as well as the public (more than 200 in 4 instances).

RESEARCH

Regime Detection using Hidden Markov and Support Vector Machines (scikit-learn)
• Created/backtested HMM and SVM classifiers on ETF time series to improve short-term predictions for stock returns.

Pricing Asian Options with Monte Carlo and Lévy matching-moments (Keras)
• Built a Monte Carlo pricing simulator and implemented the Lévy matching-moments method to measure performance.