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Education

King's College London
MSc, Financial Mathematics (Part-Time), September 2011 (expected)
Courses: Applied Probability And Stochastics, Risk Neutral Valuation: Pricing and Hedging Derivatives, Stochastic Analysis, Interest Rates and Foreign Exchange Mathematics.

University of California, Berkeley
BS, Electrical Engineering and Computer Science, December 2005 (GPA 3.482)
Technical Courses: Data Structures, Calculus, Multivariable Calculus, Linear Algebra and Differential Equations, Digital Design, Machine Structures, Introduction to Communication Networks, Discrete Mathematics and Probability Theory, Programming Languages and Compilers, Introduction to Artificial Intelligence, Operating Systems and System Programming, User Interface Design and Development

Professional Training

Bloomberg LP: Junior Financial Software Engineer Training (April 2006)
BPP Professional Training: Introduction to Capital Markets (Sept 2007)

Computer Skills

Software: Eclipse, MS SQL, MS Visual Studio .Net, MS eVC++, Rational Robot, Total View, Rational Purify, Rational Quantify, Rational PureCoverage
Programming: Javascript, Python, Java, C#, C++, Visual Basic, Verilog, C, Scheme, Lisp, html, php, Perl, Fortran
Operating Systems: DOS, Windows 98/ME/2000/NT/XP, UNIX (Solaris, AIX, Linux)

Experience

Goldman Sachs, London, UK (6/2010 – present)

Sales Workstation Team:
Member of the team supporting maintaining and extending the Sales Workstation system of Goldman Sachs.

Bloomberg LP, London, UK (2/2006 - 6/2010)

DataLicense team (June 2006-June 2007) :
DataLicense is a Bloomberg service for providing bulk end-of-day data. Within the DataLicense team I undertook multiple small projects in Java (where I also used Hibernate and JBoss) and in C++ on Unix servers. I also had a chance to work with VisualStudio (C# and VisualBasic) on Windows XP environment.

FXOptions team (OVML and OVRA) (June 2007 – May 2010):
OVML is an FX and Commodities option pricing tool and OVRA is an FX Options Risk Management tool. For OVML and OVRA I worked almost exclusively in C++ on Unix servers with frequent exposure to scripting languages such as javascript and perl.

Cyprus National Guard

Junior Lieutenant of Armored Forces: In charge of four tanks, their crew and equipment. Also in charge of maintenance of the radios and the arms of the unit and training of the unit's tank drivers. (7/2000 - 8/2002)

RTC-BOSCH, Palo Alto, CA

HCI Intern: Conducted research on using tri-axial accelerometers as user input device for PDAs and cellular telephones. (5/2005-8/2005)

SLC, Berkeley, CA

Tutor: Drop in tutor for CS61C (Machine Structures). (9/2004 - 12/2004)

Study Group Leader: Conducting a study group on CS61A (Structure and Interpretation of Computer Programs). (1/2005 – 5/2005)

UCWISE, Berkeley, CA

Undergraduate Research Apprentice: With a partner we enriched the libraries of WebScheme and implemented local rendering rather than on the WISE server. (9/2004 - 12/2004)

DataTech, Nicosia, CY

Application Programmer: I was a member of a team that designed and implemented a commercial system for wholesalers. My duties were concentrated on a backoffice program although I also got some experience in programming mobile devices.(6/2004 - 8/2004)

Projects

Sales Workstation Uplift: The project involves work on the legacy system to eliminate hardware risk, improve reliability and reduce maintenance and support load. Additionally, new features are added and new SEC and FSA compliance requirements are implemented.

DataLicense: My role in DataLicense was concentrated on developing WebServices in Java, both on Unix and Windows environments. Notable projects include the creation of an administrative tool (WebService backend written in Java and front-end written in javascript). I also developed example client applications in VisualBasic and C# using VisualStudio.

OVML: OVML is developed almost exclusively in C++ with a GTK front-end. My role within OVML involves extending and supporting the underlying framework and occasionally joining the business team in extending the coverage of assets, instruments and pricing algorithms in OVML. A notable project under OVML, that I undertook independently, was to add caching capabilities to the privileging system to improve performance.

OVRA: OVRA employs a service/client model with the UI (client) written in javascript and the back-end services written exclusively in C++, on Unix servers. Notable projects I undertook on OVRA include integrating Groups of portfolios, integrating onshore currencies in and extending the database access layer in OVRA to read from multiple sources. When I first joined OVRA I was also charged with the responsibility of making it more robust by eliminating non-thread safe code and bad memory management from the services code. As part of this project I also integrated the OVML unit-testing and building framework to speed up every-day development and allow us to monitor the quality of code. As one of the most senior members of the team I also have responsibilities regarding the long term health of the system which include developing tools to monitor the quality of code and code-reviews.

FX Options MS-Excel migration tool: I independently designed and developed a system that would allow users to migrate into Bloomberg FXOptions from other systems via Microsoft Excel. I was in charge of this project from inception to completion so I had to get in contact with customers and business to analyze and solidify the requirements, choose the right architecture and design to address issues of load, speed and cost of development; and finally I develop the system. The system has proven to be flexible and easily extensible, as within a few months it has been integrated with multiple Bloomberg systems including PRTU, BVAL and Trading Systems.

Developed an experimental gesture-based Bluetooth communication protocol, at RTC-BOSCH, and prototype applications for testing and developing the protocol and relevant algorithms. My applications were used by Bosch for demonstrations to potential clients.

Member of a team that implemented a BackOffice Program which included database interface, and wireless communication with handheld devices for commercial use.

Enhanced the libraries of WebScheme and modified it to render locally

Honors and Awards

Awarded the prestigious CASP scholarship from the Cyprus Fulbright Commission, which supported my undergraduate studies at Berkeley (8/2001.)

Award of Excellence for GCE O'Level exam results (8/1998)

Award of Excellence for GCE A'Level exam results (8/2000)

Open-Source Community Projects

Python Finance
http://sourceforge.net/projects/pythonfinance
Creator, Administrator and Developer of Python Finance, an ongoing project to create a number of finance related libraries and tools in the Python programming language.