KONSTANTINOS A. MOUNTRIS

46 Chippenham Road, London W92AF, UK | ☎ +44 (0) 7496963352 | konstantinos.mountris@gmail.com | www.mountris.me

Summary

I am a resourceful CQF certified Quant with experience working in systematic trading, options pricing, and portfolio management. With over 6+ years of distinguished academic experience in STEM, including 20+ scientific publications, I bring a solid foundation to my career in quantitative finance. I have successfully transitioned into this field, leveraging my research and analytical skills to make a significant impact.

Work Experience

CQF Institute — *London, United Kingdom*
CQF Delegate - Quantitative Developer — *Jan. 2023 – Jul. 2023*

- Inverse optimization of investment portfolio.
- Investigated Monte Carlo and Finite Differences techniques for vanilla and exotic options pricing.
- Computed technical indicators and predict stock trend with Machine/Deep Learning techniques.

Achievements: 1st attempt success in CQF exams with “Outstanding” qualification.

University College London (UCL) — *London, United Kingdom*
Principal Investigator - Marie Curie Individual Fellow — *Jan. 2022 - Present*

- Managed scientific project and report bi-weekly to supervisor at UCL and co-supervisor at UPC, Spain.
- Developed python and C++ libraries for numerical approximation of partial differential equations.

Achievements: Obtained EU funding from the prestigious Marie Curie scheme, set up international scientific collaborations in China, USA and Spain, and presented findings in international conferences.

University of Zaragoza (UniZar) — *Zaragoza, Spain*
Senior Postdoctoral Research Fellow — *Nov. 2018 - Dec. 2021*

- Developed a novel open-source cardiac electrophysiology simulator (using C++) for academic research.
- Participated in European scientific projects and mentor students at PhD and Masters level.

Achievements: Received 8 international awards for my research, developed a C++ library that is actively used by other researchers and supported 7 students to successfully complete their masters and PhD.

University of Western Brittany (UBO) — *Brest, France*
Junior Postdoctoral Research Fellow — *Oct. 2017 - Oct. 2018*

- Developed a treatment planner for prostate cancer radiotherapy employing Monte Carlo.

Achievements: Designed full-stack treatment planner (UI + backend) and received 2 international awards.

Education

CQF Institute, Fitch Learning — *London, United Kingdom*
Certificate in Quantitative Finance (CQF) — *Jan. 2023 - Jul. 2023*

University of Western Brittany (UBO) — *Brest, France*
PhD in Technology for Biology and Health — *Oct. 2014 - Sep. 2017*

University of Patras (UPAT) — *Patras, Greece*
MSc in Medical Physics - *1st of class, Grade: 9.2/10* — *Nov. 2012 - Jul. 2014*

University of Patras (UPAT) — *Patras, Greece*
BSc in Physics - 7th *of 63 students, Grade: 7.13/10* — *Sep. 2007 - Jun. 2012*

Skills

Quantitative Finance
Monte Carlo, Finite Difference, Time Series Analysis.
Programming
Python, C++, C, SQL, NumPy, pandas, TensorFlow, Keras, SciPy, scikit-learn, Git, Docker, CMake.
Languages
English: Proficient, Greek: Native,
Spanish: Fluent, French: Intermediate.

Useful Links

Google Scholar: *https://shorturl.at/agGK8*
Blog: *medium.com/@konstantinos.mountris*

References

(Contact details available on request.)

- **Helge Wurdemann**, Professor, UCL.
- **Esther Pueyo**, Professor, UniZar.
- **Julien Bert**, Lead Scientist, UBO.