STAVROS VAKEROUDIS

Assistant Professor of Applied Probability,
Stochastic Processes and Stochastic Analysis with Applications
Athens University of Economics and Business (AUEB)
Department of Statistics

Tel.: +30.69.72.33.18.86 **Address:** Kodrigktonos 12, 11257, Athens, GREECE
E-mail: stavros.vakeroudis@gmail.com **Office:** 5th floor
Web: https://svakeroudis.wordpress.com/ **Date of birth:** 02/01/1982

Previous Laboratories/Schools:

- Department of Statistics and Actuarial-Financial Mathematics, University of the Aegean
- Department of Mathematics and Statistics, University of Cyprus (UCY)
- Department of Mathematics - Probability and Actuarial Sciences group, Université Libre des Bruxelles (ULB)
- Laboratory of Probabilities and Random Models (LPMA), University Pierre et Marie Curie (Paris VI), University Paris-Diderot (Paris VII)
- School of Mathematics - University of Manchester, Probability and Statistics group
- Theoretical Modeling of Cellular Physiology at the Ecole Normale Supérieure de Paris - ENS
- Modal'X - Paris Ouest Nanterre La Défense University - Paris X
- National Technical University of Athens-Greece (NTUA) - School of Applied Mathematical and Physical Sciences

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CAREER - EDUCATION

- **September 2021 - today :** *Assistant Professor* at the Athens University Economics and Business, Department of Statistics.
- **February 2018- September 2021 :** *Assistant Professor* at the University of the Aegean, Department of Statistics and Actuarial-Financial Mathematics.
- **October 2017- Today:** *Collaborating Educational Staff* at the Hellenic Open University.
- **December 2016-December 2017:** *Post Doc* at the University of Cyprus, Department of Mathematics and Statistics (MAS) with Professor KONSTANTINOS FOKIANOS.
- **October 2016-December 2017:** *Academic fellow* at the University of the Aegean, Department of Mathematics, section: Statistics and Actuarial-Financial Mathematics.
- **September 2014-December 2016:** *Visiting Lecturer* at the University of Cyprus, Department of Mathematics and Statistics (MAS).
- **November 2013-July 2014:** *Military service in Greece (obligatory).*
- **October 2012-November 2013:** *Post Doc* at the Université Libre de Bruxelles-ULB (Belgium), with Professor PIERRE PATIE.
- **September 2011-August 2012:** *Post Doc* at the University of Manchester (UK) with Professor RONALD DONEY.
- **September 2009-August 2011:** *Teaching and Research Assistant (A.T.E.R.)* at the University Paris Ouest Nanterre La Défense-PARIS X.

Date: October 11, 2023

- **November 2006-April 2011:** *PhD thesis:* "Windings of some planar Stochastic Processes and applications to the rotation of a polymer", Paris VI University (Pierre et Marie Curie). Advisors: Professor DAVID HOLCMAN (ENS) and Professor MARC YOR (Paris VI and IUF) (defended on April 6, 2011), mark: Excellent.
- **2005-2006:** *MSc* in Probabilities and Applications, domain: "Applied Probabilities", Paris VI University (Pierre et Marie Curie) (mark : Good) MSc thesis: "Wiener integrals with respect to Bessel processes". Advisor : Professor MARC YOR, mark: Very Good.
- **1999-2004:** *BSc* (5 years diploma) in Applied Mathematics, School of Applied Mathematical and Physical Sciences. Domain: "Mathematics and Applications", National Technical University of Athens (N.T.U.A.) (Greece). Undergraduate thesis: "Pricing of American Options, using numerical methods". Advisor: Professor IOANNIS SPILIOTIS, mark: Excellent.
- **1999:** *Baccalaureat:* General (Greece - Athens), mark : Excellent.

RESEARCH INTERESTS

- Stochastic Processes (Brownian motion, Lévy Processes and Stable Processes, Fluctuations)
- Stochastic Calculus
- Stochastic modeling (Biology, Finance and other domains)
- Insurance mathematics / Risk theory / Financial mathematics / Actuarial Sciences

LIST OF PUBLICATIONS

1. On hitting times of the winding processes of planar Brownian motion and of Ornstein-Uhlenbeck processes, via Bougerol's identity. (2012) *SIAM Theory of Probability and its Applications,* Vol. **56** (3), pp. 485-507 (originally published in 2011 in *Teor. Veroyatnost. i Primenen.,* Vol. **56** (3), pp. 566-591).
2. The Mean First Rotation Time of a planar polymer. With M. Yor and D. Holcman. *Journal of Statistical Physics*, Volume **143**, Number 6/June 2011, pp. 1074-1095.
3. A Central Limit Theorem for a sequence of Brownian motions in the unit sphere in $\mathbb{R}^n$. (2012) With M. Yor. *Statistics and Probability Letters*, Vol. **82**, Issue 3, pp. 599-605.
4. Some infinite divisibility properties of the reciprocal of planar Brownian motion exit time from a cone. (2012) With M. Yor. *Electronic Communications in Probability*, Vol. **17**, article number 23.
5. Bougerol's identity in law and extensions. (2012) *Probability Surveys*, Vol. **9**, pp. 411–437.
6. A scaling proof for Walsh's Brownian motion arc-sine law. (2012) With M. Yor. *Electronic Communications in Probability*, Vol. **17**, article number 63.
7. Windings of planar stable processes. (2013) With R. Doney. *Séminaire de Probabilités*, Volume **XLV**, *Lecture Notes in Mathematics* **2078**, pp. 277–300.
8. Integrability properties and Limit Theorems for the exit time from a cone of planar Brownian motion. (2013) With M. Yor. *Bernoulli* **19**(5A), pp. 2000-2009.
9. On the windings of complex-valued Ornstein-Uhlenbeck processes driven by a Brownian motion and by a Stable process. (2015) *Stochastics: An International Journal of Probability and Stochastic Processes (formerly Stochastics and Stochastics Reports)*, Volume **87** (5), pp. 766–793.
10. Stable windings at the Origin. (2018) With A.E. Kyprianou. *Stochastic Processes and their Applications*, Volume **128**, pp. 4309–4325.

11. Windings of planar processes, Exponential Functionals and Asian options. (2018) With W. Jedidi. *Advances in Applied Probability*, Volume **50** (3), pp. 726–742.

12. On Doney's striking factorization of the arc-sine law. (2022) With L. Alili, C. Bartholmé, L. Chaumont, P. Patie and M. Savov. *In: A Lifetime of Excursions Through Random Walks and Lévy Processes: A Volume in Honour of Ron Doney's 80th Birthday.* pp. 43–58. Birkhäuser.

13. On fluctuation theory and exit times for one-sided Ornstein-Uhlenbeck type processes with applications in risk theory. With C. Lefèvre and P. Patie. In Preparation.

14. Dynamics of risk processes with stochastic interest rate. With C. Lefèvre and P. Patie. In Preparation.

15. On some infinite divisibility properties related with Bougerol's identity. In Preparation.

16. The Mean First Rotation Time of a 3-dimensional polymer. In Preparation.

Other Publications:

17. **PhD Thesis:** Windings of some planar Stochastic Processes and applications to the rotation of a polymer. (Nombres de tours de certains processus stochastiques plans et applications *à* la rotation d'un polymère). Defended on April 6, 2011. University Pierre et Marie Curie (Paris VI) Advisors: Professor D. Holcman and Professor M. Yor.

18. **MSc Thesis:** Wiener integrals with respect to Bessel Processes. (2006) Advisor: Professor M. Yor.

19. **Undergraduate thesis:** Pricing of American Options using numerical methods. (2004) Advisor: Professor I. Spiliotis.

DISTINCTIONS, AWARDS AND GRANTS

- **2023:** Fellowship for research (DRASI I) from the Athens University of Economics and Business.
- **2022:** Kovalevskaya grant for participation to the International Congress of Mathematicians (ICM) in Saint Petersburg, Russia.
- **2016-2017:** Fellowship for a Post-Doc at the University of Cyprus (UCY). Project: Postdoctoral Researchers 2016-2017.
- **2012-2013:** Fellowship for a Post-Doc at the Université Libre de Bruxelles (ULB). Project: ARC-IAPAS.
- **2012-2013:** Grants for participation to Conferences and for short academic visits by FRS-FNRS.
- **2011-2012:** Grant from Professor Marc Yor's grant for research from the University Institution of France for Post-doctoral research at the University of Manchester.
- **2009-2011:** Grant for PhD-research and teaching from University Paris Ouest Nanterre La Défense-Paris X (ATER).
- **2006-2011:** Grants as a travel agent for seminars and congresses from University Pierre et Marie Curie (Paris VI), Ecole Normale Supérieure (ENS) of Paris and University Paris Ouest Nanterre La Défense (Paris X).
- **2007-2009:** Grant for research from the National French Institution of Health and Medical Research (INSERM).
- **2006-2007:** Grant for research due to academic excellence from Empeirikeion Institution (Greece)
- **2006:** Grant for research from the Human Frontier Science Program (HFSP).

- **2005:** Fellowship due to academic excellence for a Master in Science from Egyptian Greeks' Association.
- **2004:** Scholarship due to academic excellence for a Master in Science from University Pierre et Marie Curie (Paris VI).
- **2000:** Scholarship due to excellence for Undergraduate studies from Egyptian Greeks' Association.

Skills and Languages

- **Greek:** native language
- **French:** fluent (reading, writing, speaking) (DELF 1er Degré)
- **English:** fluent (reading, writing, speaking) PROFICIENCY OF CAMBRIDGE (June 2002).
- **Informatics languages/Softwares:** C/C++, PASCAL, MATLAB, MATHEMATICA, STATGRAPHICS, MINITAB, SPSS, R, LATEX, OFFICE WORD, EXCEL, POWERPOINT, use of Internet

Professional Experience

- **2003:** (2 months) Athens' Derivatives Exchange Clearing House (ADECH) - (Athens, Greece) Department of Risk Management.
- **2002:** (1 month) Ministry of Economy and Finance - (Athens, Greece) Department of Macroeconomics.
- **2001:** Census of Greek population.

Teaching Experience

- **Falls 2021-2024: Probability and Statistical Inference** (Master of Statistics) Main course at the at the Athens University of Economics and Business.
- **Fall 2023-2024: Applied Probability - Inference** (Master of Applied Statistics) Main course at the at the Athens University of Economics and Business.
- **Fall 2023-2024: Statistics for Business I** (1st year of Accounting and Finance) Main course at the Athens University of Economics and Business.
- **Falls 2021-2024: Probability I** (1st year of Statistics) Main course at the Athens University of Economics and Business.
- **Falls 2021-2023: Theoretical Statistics** (3rd year of Statistics) Main course at the Athens University of Economics and Business.
- **Springs 2021-2023: Probability II** (1st year of Statistics) Main course at the Athens University of Economics and Business.
- **Springs 2021-2023: Measure Theory with Applications in Probability and Statistics** (4th year of Statistics) Main course at the Athens University of Economics and Business.
- **Falls 2018-2023: Stochastic Processes** (Master of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.

- **Spring 2021-2022: Windings of planar Stochastic Processes, Exponential Functionals and Applicationsin Finance** (Master of Statistics and Actuarial-Financial Mathematics) Short Course at the University of the Aegean.
- **Springs 2018-2021: Stochastic Analysis** (3rd year of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.
- **Fall 2018-2019: Stochastic Modeling** (4th year of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.
- **Spring 2018-2019: Calculus II** (1st year of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.
- **Falls 2019-2021: Probability I** (2nd year of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.
- **Springs 2019-2021: Probability II** (2nd year of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.
- **Academic years 2017-2020: Quantitative Methods** (1st year of Business and Organisational Administration) Main electronic course at the Hellenic Open University.
- **Spring 2017-2018: Stochastic Processes** (2nd year of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.
- **Spring 2017-2018: Computational Statistics** (Master of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.
- **Fall 2017-2018: Special Topics in Actuarial Sciences I** (4th year of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.
- **Spring 2016-2017: Stochastic Calculus and applications in Finance** (Master of Mathematical Modelling in Modern Sciences and in Economy, 1st year) Main graduate Course, School of Applied Mathematical and Physical Sciences, National Technical University of Athens (NTUA). In collaboration with Michail Loulakis.
- **Spring 2016-2017: Special Topics in Probability and Statistics II: Exponential functionals and option pricing** (4th year of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.
- **Fall 2016-2018: Mathematical and Computational Modelling in Biological Systems and applications** (Master of Mathematical Modelling in Modern Sciences and in Economy, 2nd year) Main graduate Course, School of Applied Mathematical and Physical Sciences, National Technical University of Athens (NTUA). In collaboration with Evi Gkeka and Fanourios Tamamis. (2 times)
- **Fall 2016-2017: Special Topics in Probability and Statistics I: Stochastic Calculus and applications in Finance** (4th year of Statistics and Actuarial-Financial Mathematics) Main course at the University of the Aegean.
- **Fall 2016-2017: Statistical Analysis I** (1st and 2nd year of Economics, Accounting, Finance and Business) Main course at the University of Cyprus.
- **Spring 2015-2016: Statistics for Medicine** (1st year of Medicine School) Main course at the University of Cyprus.
- **Fall 2015-2016: Introduction to Probability** (2nd year of Mathematics/Statistics) Main course at the University of Cyprus.
- **Fall 2015-2017: Introduction to Probability and Statistics** (2nd year of Computer Sciences) Main course at the University of Cyprus. (2 times)

- **Spring 2014-2017: Multivariate Analysis** (Master of Applied Statistics) Main graduate course at the University of Cyprus. (3 times)
- **Spring 2014-2015: Linear Models II** (4th year of Mathematics/Statistics) Main course at the University of Cyprus.
- **Fall 2014-2015: Linear Models I** (4th year of Mathematics/Statistics) Main course at the University of Cyprus.
- **Fall 2014-2015: Calculus I** (1st year of Engineering) Main course at the University of Cyprus.
- **Spring 2012-2013: Research Projects in Mathematics** (3rd year of Mathematics) Main course at the Université Libre de Bruxelles (ULB).
- **Fall 2012-2013: Stochastic Models** (Master of Statistics) Main graduate course at the Université Libre de Bruxelles (ULB).
- **2009-2011: Teaching and Research Assistant (ATER)**
  Probability (2nd year of Economy) 5 classes, University Paris Ouest Nanterre La Défense - Paris X (Spring 2010 and 2011).
  Methodology of Measure in Human Sciences (1st year of Psychology) 6 classes, University Paris Ouest Nanterre La Défense - Paris X (Spring 2010 and 2011).
  Statistics (3rd year of Economy) 4 classes, University Paris Ouest Nanterre La Défense - Paris X (Fall 2009 and 2010).
  Infererential Statistics (2nd year of Economic and Social Administration) 4 classes, University Paris Ouest Nanterre La Défense - Paris X (Fall 2009 and 2010).
- **Fall 2008-2009:**
  Matrix Calculus (1st year of Mathematics) 2 classes, University Pierre et Marie Curie - Paris VI.

Supervisor of several Postgraduate and Undergraduate Theses.

Talks and Visits

- **June 2023:** *Talk:* " Windings of planar Stochastic processes and Applications." International Workshop on Applied Probability, Thessaloniki, Greece (7-10 June 2023).
- **November 2022:** *Talk:* " Stochastic Analysis and Windings of planar Stochastic processes. " Seminar of the Department of Statistics and Insurance Science, University of Piraeus.
- **November 2022:** *Talk:* " Mathematics and Randomness. " Undergraduate Seminar, Department of Statistics, Athens University of Economics and Business.
- **July 2022:** *Talk:* " Windings of planar Stochastic processes. " Lévy Processes and Random Walks, A workshop in celebration of Ron Doney's 80th birthday. Manchester, UK (26-28 July 2022).
- **July 2022:** *Talk:* " Windings of planar Stochastic processes. " 10th International Conference and Summer School on Lévy Processes. Mannheim, Germany (16-22 July 2022).
- **November 2019:** *Talk:* " Windings of planar Stochastic processes. " Workshop in the Seminar of the group of Statistics and Operational Research, Department of Mathematics, Aristotle University of Thessaloniki.
- **March 2019:** *Talk:* "Mathematics and randomness . " Undergraduate Seminar, Department of Mathematics, University of the Aegean.
- **December 2017:** Visit at the University Mannheim. Mannheim, Germany. Visiting Professor Leif Döring (5-8 December). *Talk:* "Windings of planar Stochastic Processes".

- **October 2017:** *Talk:* "Introduction to Stochastic Calculus and Applications". Seminar of the Master of Mathematical Modelling in Modern Sciences and in Economy, School of Applied Mathematical and Physical Sciences, National Technical University of Athens (NTUA).
- **September 2017:** *Talk:* "Windings of planar Stochastic Processes". Workshop on Jump Processes and Stochastic Analysis, TU Dresden, Dresden, Germany (1-2 September).
- **July 2017:** *Talk:* "Windings of planar Stochastic Processes". 39th Conference on Stochastic Processes and their Applications (SPA2017), Moscow, Russia (24-28 July).
- **July 2017:** *Talk:* "Windings of planar Stochastic Processes, Exponential Functionals and Asian options". Colloquium : "Stochastics and Finance". Department of Mathematics and Applied Mathematics, University of Crete, Greece (18-19 July).
- **June 2017:** *Talk:* "Stochastic Calculus and Windings of planar Stochastic Processes". Department of Mathematics, University of Ioannina, Greece (7 June).
- **May 2017:** Visit at the Wroclaw University of Science and Technology. Wroclaw, Poland. Visiting Professor Krzysztof Bogdan (20-27 May). *Talk:* "Windings of planar Stochastic Processes".
- **May 2017:** Probability and Analysis. Bedlewo, Poland (15-19 May).
- **May 2017:** *Talk:* "Windings of Stochastic Processes, Exponential functionals and applications", Mathematics Seminar, Department of Mathematics and Applied Mathematics, University of Crete, Greece (11 May).
- **April 2017:** *Talk:* "Windings of planar stochastic processes and applications". 30th Panhellenic Conference in Statistics. Pyla, Cyprus (20-22 April).
- **January 2017:** *Talk:* "Windings of planar processes", Mathematics Seminar, School of Applied Mathematical and Physical Sciences, National Technical University of Athens (NTUA), Greece (27 January).
- **July 2016:** 8th Conference and Summer School on Lévy Processes. Lille and Angers, France (18-29 July). *Talk:* "Windings of planar processes".
- **July 2016:** 13th Summer School in Stochastic Finance. Athens, Greece (4-8 July). *Short Course:* "Exponential functionals, windings and Asian options".
- **June 2016:** *Talk:* "Windings of planar Processes and applications", Mathematics Seminar, Department of Mathematics and Applied Mathematics, University of Crete, Greece (22 June).
- **May 2016:** Day conference. National Technical University of Athens (NTUA), Greece (30 May). *Talk:* "A possible path after SEMFE: Mathematics and Randomness".
- **May 2016:** *Talk:* "Windings of planar processes and applications". 9th Conference in Actuarial Science and Finance on Samos. University of the Aegean, Greece (18-22 May).
- **May 2016:** *Talk:* "Introduction to Stochastic Calculus and Windings of planar Brownian motion", Mathematics Seminar, Department of Mathematics. University of the Aegean, Greece (18 May).
- **April 2016:** Visit at the University of Rennes 1, France. Visiting Professor Nizar Demni (3 days, 25-27 April). *Talk:* "Windings of planar stochastic processes". Probability Seminar.
- **April 2016:** Visit at the University of Bath, United Kingdom. Visiting Professors Andreas Kyprianou and Peter Mörters (5 days, 18-22 April).
- **January 2015:** *Talk:* "Introduction to Stochastic Calculus and Windings of planar Brownian motion", Mathematics Seminar, Department of Mathematics, National and Kapodistrian University of Athens (NKUA), Greece (9 January).

- **December 2014:** *Talk:* "Introduction to Stochastic Calculus and Windings of planar Brownian motion", Mathematics Seminar, European University of Cyprus (11 December).
- **October 2014:** *Talk:* "Windings of planar Brownian motion and Bougerol's identity", Mathematics Seminar, Department of Mathematics and Statistics, University of Cyprus (8 October).
- **June 2013:** *Talk:* "Windings of planar processes and Bougerol's identity", Mini-Conference on Probability Theory and its Application, Athens Institute for Education and Research, Greece (17-20 June).
- **March-April 2013:** Visit at the Cornell University, School of Operations Research and Information Engineering, USA. Visiting Professor Pierre Patie. (2 weeks)
- **March 2013:** *Talk:* "Windings of planar Brownian motion, Bougerol's identity and Infinite Divisibility properties", Probability Workshop, Laboratoire Paul Painlevé, Université de Lille 1, France.
- **February 2013:** *Talk:* "Exponential Functionals of Brownian motion, Windings and Bougerol's identity", Actuarial Sciences seminar. Université Libre de Bruxelles (ULB).
- **December 2012:** *Poster:* "Windings of planar Stable Processes", Workshop Lévy processes and their applications", University of Zurich, Switzerland. (20-21 December)
- **October 2012:** *Talk:* "Windings of planar Brownian motion: an approach via Bougerol's Identity". IPAS Workshop. Université Libre de Bruxelles, Belgium. (25-26 October)
- **June 2012:** *Talk:* "Windings of planar processes". Prob-L@b Seminar. University of Bath. United Kingdom. (3 days visit)
- **February 2012:** *Talk:* "Windings of planar Brownian motion and Bougerol's identity". Stochastic Analysis Seminar. University of Warwick, United Kingdom. (2 days visit)
- **November 2011:** *Talk:* "Temps de sortie d'un cône du mouvement brownien plan et identité de Bougerol". ("Exit times from a cone for planar Brownian motion and Bougerol's identity"). University Paris Ouest Nanterre La Défense (PARIS X), Paris, France.
- **October 2011:** *Talk:* "Windings of planar Brownian motion and Bougerol's identity". Probability Seminar, University of Manchester, United Kingdom.
- **July 2011:** *Talk:* "The Mean First Rotation Time of a planar polymer". ICIAM, bi-annual congress of Applied Mathematics, Vancouver, Canada.
- **July 2011:** *Talk:* "Windings of some planar Stochastic Processes and Bougerol's identity". Workshop: Potsdam/Nanterre yearly meeting of the French-German Doctoral School (in Potsdam/Berlin, Germany).
- **June 2011:** *Talk:* "Nombres de tours de certains processus stochastiques plans" ("Windings of some planar Stochastic Processes"). Journées de Probabilités 2011 (Nancy, France).
- **May 2011:** *Talk:* "Temps de rotation en moyenne d'un polymère plan" ("Mean First Rotation Time of a planar polymer"). Workshop Math Neurosciences. Institut Henri Poincaré, Paris, France.
- **January 2007 and March 2011:** *2 talks.* Working Group of PhD students, Laboratory of Probabilities and Random Models (LPMA) University Pierre et Marie Curie UPMC (PARIS VI), Paris, France.
- **2006-2011:** Several talks in the working groups of the University Paris VI and of the ENS (Work in Progress (WIP) of M. Yor and lab meeting of D. Holcman)
- **2005-2011:** Several talks in working groups and seminars of the University Pierre et Marie Curie (PARIS VI) and of the Ecole Normale Supérieure (ENS) of Paris.

Seminars and Conferences Attended

- **September 2023:** 20th Summer School in Risk, Finance and Stochastics. Member of the Organising Committee. Athens University of Economics and Business, Athens, Greece (4-8 September).
- **March 2023:** 8th Athens Probability Colloquium. National and Kapodistrian University of Athens (NKUA), Greece (4 March).
- **September 2022:** 19th Summer School in Risk, Finance and Stochastics. Member of the Organising Committee. Athens University of Economics and Business, Athens, Greece (28-30 September).
- **July 2022:** 2nd Congress of Greek Mathematicians (NTUA), Greece.
- **April 2019:** 7th Athens Probability Colloquium. National and Kapodistrian University of Athens (NKUA), Greece (6 April).
- **March 2018:** 6th Athens Probability Colloquium. National and Kapodistrian University of Athens (NKUA), Greece (17 March).
- **August 2017:** 14th Summer School in Stochastic Finance. Athens, Greece (28 August-1 September).
- **May 2016:** 4th Athens Probability Colloquium. National and Kapodistrian University of Athens (NKUA), Greece (28 May).
- **June 2015:** Conference in Memory of Marc Yor. University Pierre et Marie Curie Paris VI (UPMC), France (3-5 June).
- **October-November 2013:** Lévy Processes and Selfsimilarity (Doctoral School and Conference). Tunis and Hammamet, Tunisia (28 October - 9 November).
- **June 2013:**New characterizations of probability distributions and applications. Joint conference between the Université Libre de Bruxelles - ULB and the Université de Lorraine (ex-Université de Nancy). Université Libre de Bruxelles - ULB. Belgium (10-11 June).
- **September 2012:** Perspectives in Analysis and Probability. Conference in Honor of Freddy Delbaen. ETH Zurich, Switzerland (24-28 September).
- **July 2012:** Random Models in Neuroscience. Paris, France.
- **June 2012:** SUMMER SCHOOL in Probability and Statistical Physics. Saint-Petersburg, Russia.
- **2004-Today:** Several seminars in the working groups of the Universities Paris VI and Paris VII, of the ENS of Paris, of the University Paris X (group Modal'X), of the University of Manchester, of the Unoversité Libre de Bruxelles and of the University of Cyprus.
- **2005:** SUMMER SCHOOL (Thermos, GREECE) Stochastic Differential Geometry and Applications in Finance.
- **2003:** National Technical University of Athens (N.T.U.A.) (Athens, GREECE) Mathematical Modeling in Modern Technologies and Finance.
- **2002:** National Technical University of Athens (N.T.U.A.) (Athens, GREECE) Financial Mathematics and Economy.

Seminar Organization, Refereeing and Reviewing Service

- *Member of the Organizing Committee* of the 19th Summer School in Risk, Finance and Stochastics. Athens University of Economics and Business, Athens, Greece (28-30 September 2022).
- *Main Organizer* of the 9th Conference and Summer School on Lévy Processes. Samos and Athens, Greece (8-19 July 2019).

- *Member of the Organizing Committee* of the 11th Conference in Actuarial Science and Finance on Samos. University of the Aegean, Greece (25-29 May 2022).
- *Member of the Local Committee* of the 10th Conference in Actuarial Science and Finance on Samos. University of the Aegean, Greece (30 May-3 June 2018).
- *Co-organiser* of several workshops/seminars at the Universities that I was affiliated with.
- *Referee* for Stochastic Processes and their Applications (SPA).
- *Referee* for Electronic Journal of Probability (EJP) and Electronic Communications in Probability (ECP).
- *Referee* for Journal of Applied Probability (JAP)/Advances in Applied Probability (AAP).
- *Referee* for Methodology and Computing in Applied Probability (MCAP).
- *Referee* for SIAM journals.
- *Referee* for Statistics and Probability Letters (SPL).
- *Referee* for Stochastic Analysis and Applications (SAA).
- *Referee* for Stochastics: An International Journal of Probability and Stochastic Processes (formerly Stochastics and Stochastics Reports).
- *Referee* for The Open Statistics Probability Journal (TOSPJ).
- *Reviewer* for MathSciNet Mathematical Reviews online database.
- *Reviewer* for Zentralblatt MATH online database.

Memberships in Professional Organizations

- SIAM: Society of Industrial and Applied Mathematics.
- Greek Statistical Institute (ESI).
- Hellenic Mathematical Society (HMS).

Leisure

Mathematics, reading science books, internet, traveling, cinema, music, sports, football (player and trainer), tennis.