

Distinguished Alum Seminar and Visit –

Dr. Stavros Siokos of Citigroup, London, United Kingdom

The Virtual Center for Supernetworks (<http://supernet.som.umass.edu>) and the UMass Amherst Student Chapter of INFORMS (<http://student.som.umass.edu/informs>) are very pleased and delighted to announce the upcoming talk of Dr. Stavros Siokos, entitled,

“New Trends in Financial Engineering for Equities. A Sell Side Perspective.”

The talk will take place on Thursday, November 30, at 11 AM in Room 112 in the Isenberg School of Management and is open to the public.

Refreshments will be offered in the Supernetworks Lab, Room G28, from 9:30-10:30AM that day to provide an opportunity for students, faculty, and guests to meet with Dr. Siokos.

Dr. Siokos is based with Citigroup in London and is a Managing Director of Pensions and Insurance Relations for Equities in Europe, a position he has held since March 2006. He is also Head of Alternative Execution Sales Europe at Citigroup Global Markets in London since January 2004. Earlier in his career at Citigroup, he was responsible for the Global Portfolio Strategies team for 5 years, after serving almost 3 years on the Global Quantitative Research Team.

Dr. Siokos joined Citigroup in 1996 and holds a Ph.D. in Operations Research from the University of Massachusetts Amherst, an MSc. in Computer Science from the same university, and a Diploma in Electrical Engineering from the University of Patras in Greece. He is the author or co-author of several books, including: “**Financial Networks: Statics and Dynamics**” co-authored with A. Nagurney, Springer-Verlag, Berlin, Germany, 1997. He has authored or co-authored academic papers in journals such as: *Mathematical and Computer Modelling, Networks, Annals of Operations Research, Financial Analysts Journal, and Risk*. Furthermore, he has authored or co-authored more than 60 professional papers published in a series of professional publications, including: *Financial Times, FT Mandate, Euromoney, and The Trade and Risk Magazine*. He has been featured in such journals as: *FTSE Global Markets* and *FT Mandate*.

Dr. Siokos is a member and/or director of many industry committees (representing Citigroup) relating to execution and equity risk and he serves as a non-executive director for a series of hedge funds. He has been appointed a member of the external advisory board for COMISEF, an EU funded Research and Training Network on “Computational Optimization Methods in Statistics, Econometrics, and Finance.” Furthermore, he serves as a Center Associate at the Virtual Center for Supernetworks at UMass Amherst.

Dr. Siokos has been ranked top in most of the major European surveys in the quantitative and execution services sectors over the last nine years. He has presented at more than 170 conferences (about 30 of them in academic forums) and seminars around the world on topics such as: risk management, portfolio analytics, trading analytics, portfolio construction, algorithmic trading, program trading, direct market access, optimization and financial engineering. He was co-organizer of the conference “Computing in Economics and Finance,” June 2006 in Limassol, Cyprus.

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