

# Athanasios(Thanos) Vasileiadis

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## Education

- 2019–today **PhD**, *Université Côte D'Azur, Nice, Advisor François Delarue* .  
'Multi agent reinforcement learning with Mean Field Games methods'
- 2016–2019 **M.Sc.**, *National Technical University of Athens, Athens*.  
Mathematical modelling in new technologies and Financial Engineering
- 2011–2016 **B.Sc.**, *Athens University of Economics and Business, Athens*.  
Economics with direction in Applied Economics and Finance

## Experience

### Teaching

- 2019–2021 **Lecturer**, *Université Côte D'Azur, Nice*.  
Volatility Modelling, course
- 2020–today **Teaching assistant**, *Université Côte D'Azur, Nice*.  
Time series, exercises
- 2017–2019 **Teaching assistant**, *National Technical University of Athens, Athens*.  
Ordinary and partial differential equations, exercises

### Non Academic Experience

- 2015–2017 **Swim Trainer**, *Swimming club «Aiadas» and «POP 94», Athens*.
- 2014–2014 **Financial analyst internship**, *Petropoulakis securities, Athens*.
- 2014–2015 **Research assistant**, *Institute of international economic relationships, Athens*.

## Publications

**Exploration noise for linear quadratic mean field games**, *François Delarue, Athanasios Vasileiadis*, <https://arxiv.org/abs/2107.00839>, 2021.

## Conferences - Seminars

### Organising

- "Colloque des doctorants"**, *Université Côte D'Azur, Domaine La plume*, 19-22 Apr 2022.
- "Companies and academia interactions" Seminar**, *Université Côte D'Azur*, Virtually, Feb-Mar 2021.

### Invited talks

**Exploration noise for learning MFGs, numerical aspects**, *International Symposium on Dynamical Games*, Porto, Jul 25-28 2022.

**Reinforcement learning in finance**, *FINWDGE*, Nice, Jun 2022.

**Exploration noise for learning MFGs**, *Seminar of Probability and Statistics group*, Sep Nice, 2021.

**Exploration noise for linear quadratic MFGs**, *Colloquium of doctoral students*, Nice, Mar 2021.

**How to solve a stochastic control problem by reinforcement learning**, *Reinforcement learning group Laboratoire J.A. Dieudonné*, Nice, Nov 2020.

**Introduction to Mean Field Games**, *Seminar of doctoral students*, Nice, Oct 2020.

### Attending

**Mean-Field reinforcement learning**, *Université de Paris*, Virtually, Oct 14-15, 2021.

**Financial Mathematics and Engineering Conference**, *SIAM*, Virtually, Jun 1-4, 2021.

**Reinforcement Learning Virtual School**, *ANITI-Université Toulouse III*, Virtually, Mar 25-26, Apr 1-2 and Apr 8-9, 2021.

### Posters

**Exploration noise for linear quadratic MFGs**, *Université de Limoges*, Limoges, Mar 14-15, 2022.

**Mean-Field reinforcement learning**, *3IA days*, Inria, Sophia-Antipolis, Dec 4-5, 2021.

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### Languages

Greek Native  
English Professional (C2)  
French Competent (B2)

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### Computer skills

Python Reinforcement learning, Deep learning, Probabilistic Numerical Methods  
R Standard Computing, statistics, Time series

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### Interests

Piano  
Swimming  
Literature  
Poetry