Lee DINETAN
Born April 7th April 1992 in Saverne (France, 67)
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Post-doctoral fellow at the Institute for Advanced Study in Toulouse

Research fields: Markovian homogenous processes, trading strategies, game theory, evolutionary processes, systemic risk.

I am working under Jörgen W. Weibull's leadership, on short-term trading decisions in a Markovian market. I am investigating upon how trading strategies relying on technical analysis evolve over time, depending on the economic context. I aim at sorting the effects of exogenous price trends and endogenous adaptation of strategies in such a model, and finding whether evolution and selection effects may or may not lead to an equilibrium subjected to systemic risk.

Education

Ph.D. in applied mathematics
Graduated from the École Normale Supérieure de Lyon
Graduated from the Academy of Financial Trading SINCE
SEPT. 2016 Post-doctoral fellow at the IAST.

SEPT. 2015 TO JUNE 2016 Temporary lecturer and research assistant (ATER) at Toulouse School of Economics (TSE).

SEPT. 2011 TO AUG. 2015 Ph.D. in applied mathematics: *Default and investment in a Markovian environment*, at the Institut de mathématiques de Toulouse, and Toulouse School of Economics. (Pdf)

SEPT. 2011 TO JAN. 2012 Lessons in economics from TSE's doctoral program:

- Macroeconomics and finance (Jean Tirole), 36h
- Theoretical industrial organization (Patrick Rey), 36h
- Capital markets (Guillaume Plantin), 36h

SEPT. 2010 TO JUNE 2011 Second year Master's degree (M2R) in mathematics and applications, with highest honors, at the Université Paul Sabatier Toulouse 3.

SEPT. 2008 TO JUNE 2010 Licentiate in mathematics, and first year Master's degree in advanced mathematics, with highest honors, at the École Normale Supérieure de Lyon.

Teaching

SEPT. 2015 TO JUNE 2016 ATER at the TSE:

- TD Pratique des Mathématiques, L1 Economie et MIASHS
- Khôlles de Pratique des Mathématiques, L2 Economie et MIASHS
- TD Mathématiques, L2 Economie et Droit

SEPT. 2014 TO JUNE 2015 Teaching charges as an Allocataire moniteur normalien (AMN), at the TSE:

- Khôlles de Pratique des Mathématiques, L1 Economie et MIASHS

SEPT. 2013 TO JUNE 2015 Teaching charges as an AMN, at the Université Paul Sabatier Toulouse 3 (UT3):

- M1 statistique et informatique décisionnelle (TD et TP de modèles linéaires généralisés)
- M1 et magistère 2 ingénierie mathématique (TD et TP d'analyse de données multidimensionnelles)
- M2 ingénierie mathématique (TP de Méthodes parcimonieuses en statistique) SEPT. 2012 TO JUNE 2013

  Teaching charges as an AMN, at the UT3:

- M1 statistique et informatique décisionnelle (TD et TP de modèles linéaires généralisés)
- M1 et magistère 2 ingénierie mathématique (TD et TP d'analyse de données multidimensionnelles) L1 économie gestion, économie et droit (TD d'algèbre linéaire)

SEPT. 2009 TO JUNE 2012 Interrogator in first-year and second-year preparatory schools, at the Lycée La Martinière (Lyon) and the Lycée Pierre de Fermat (Toulouse).

Educational activities

2011-2014 Supervisor of the Hippocampe-Maths internships (initiation to research for high school students) at the UT3.

2013 Supervisor of a mathematical research project internship, first-year bachelor's degree specific program at the UT3: *Stochastic processes and gambling strategies.*

2008-2009 Volunteer math tutor « Cordées de la réussite » in Classe Préparatoire à l'Enseignement Supérieur at the École Normale Supérieure de Lyon.

Research

2016 *Discrete Markovian Additive Homogenous Processes*, article in proceedings.

2015 *Default and investment in a Markovian environment*, Ph.D. thesis.

2015 *Stochastic processes governed by Markovian processes*, talker at the Journées de Probabilités in Toulouse.

2012 *The Monopoly is not a finite game*, talker at the IMT internal seminary.

2011 *Solution d'une équation différentielle à erreurs dans l'opérateur et dans la condition initiale*, 4-month M2R work at the IMT.

2010 *Analysis of competitive games*, talker at the ENS Lyon seminary.

2010 *Problème inverse de Littlewood-Offord et applications à des transitions markoviennes*, 2-month M1 work at the IMT.

2009 *Test du χ^2 et applications*, 2-month L3 work at the Laboratoire Dieudonné (Nice).

Skills

Maple (procedures for calculating default risks in a Markovian environment), LaTeX, Camel.
Windows, MS Office.
French (native), English (fluent TOEIC: 900), German (perfectible)

Piano (practice and composition)
Chess (vice France champion, Romans-sur-Isère, 1999) Theory of bridge