

Léo Aparisi de Lannoy

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Work Experience

Squarepoint Capital

Quantitative Researcher

NYC, NY

July 2024 -

Education

University of Chicago

Ph.D. in Financial Economics

Chicago, USA

September 2018 - To Be Completed

Dissertation on *Asset Pricing Implications of Monetary Policy Normalization*. Specialization in **Macroeconomics & Asset Pricing**

Paris School of Economics

M.Sc. Analysis and Policy in Economics, **summa cum laude**

Paris, France

September 2016 - June 2018

Ecole Normale Supérieure Ulm

B.Sc. in Physics, **cum laude**

Paris, France

September 2013 - June 2016

Experience

Instructor

Topics in Economics

University of Chicago

2021

• Designed and delivered lectures for Master students in Financial Mathematics on macroeconomics, and dynamic asset pricing.

Teaching Assistant

University of Chicago

Empirical Analysis II; Money, Banking, and the Financial Crisis; Financial Markets in the Macroeconomy; Risk, Uncertainty,

2019 - 2022

and Value; Monetary Economics I; Theory of Income I

• Assisted PhD and Executive MBA level classes on macroeconomics, time series econometrics, and dynamic programming.

Research Assistant

University of Chicago

Lars Peter Hansen & Thomas J. Sargent, Ufuk Akcigit

2019 - 2020

• Developed a quantitative model of the optimal taxation for R&D Policies in the US using Numpy and Scipy.

Publications

Managing Public Portfolios

2022

joint with Anmol Bhandari, David Evans, Mikhail Golosov and Thomas J. Sargent

(R&R Journal of Political Economy)

- Characterized numerically the optimal US maturity structure using macro and bonds market data. Calibrated model highlights that the *interest rate risk* shapes the US debt portfolio.
- Implemented an affine dynamic asset pricing model of the US government bond market in Python (Pandas, Numpy, Scipy).

Honors & Awards

2019 **Martin C. And Margaret M. Lee Prize**, Best Performance in the Graduate Macroeconomics Sequence

2018 **Neubauer Fellowship**, Graduate Fellowship

2012 **First Prize**, French National History Competition (*Concours General*)

Skills

Programming

Python (Numpy, Scipy, Pandas, Pola-rs, Matplotlib, Seaborn, scikit-learn, PyTorch, JAX), Julia (DataFrames, JuMP, Plots), C++

Software

CLI/Unix, Linux (Debian), Virtualization (Proxmox, LXC), Docker, ZFS, S3 Storage, Git, Wireguard VPN, Vim/Neovim, \LaTeX , Pandoc Markdown

Data

OLS, ARMA, Machine Learning, Deep Learning, Fourier Analysis, Maximum Likelihood, Generalized Method Moments

Languages

French (Native), English (Fluent), Spanish (Proficient)

Hobbies

Coffee Barista, Cooking, Soccer, Travelling, Self-Hosting, Reading about History, Physics Videos