Léo **Aparisi de Lannoy**

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Work Experience

Squarepoint Capital — NYC, NY
Quantitative Researcher — July 2024 -

Education

University of Chicago — Chicago, USA
Ph.D. in Financial Economics — September 2018 - *To Be Completed*
Dissertation on *Asset Pricing Implications of Monetary Policy Normalization*. Specialization in **Macroeconomics** & **Asset Pricing**

Paris School of Economics — Paris, France
M.Sc. Analysis and Policy in Economics, **summa cum laude** — September 2016 - June 2018

Ecole Normale Superieure Ulm — Paris, France
B.Sc. in Physics, **cum laude** — September 2013 - June 2016

Experience

Instructor — University of Chicago
Topics in Economics — 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, and Value; Monetary Economics I; Theory of Income I — 2019 - 2022
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