Léo **Aparisi de Lannoy**

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Summary

Ph.D. in Financial Economics, with a specialization in Macroeconomics and Asset Pricing, eager to apply his skills in Statistics, Economics, and Programming to quantitative challenges. Seeking positions in Quant Finance, starting in Summer 2024.

Education

University of Chicago — Chicago, USA
Ph.D. in Financial Economics — September 2018 - June 2024

- 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