

Léo Aparisi de Lannoy

☎ (+1)312-394-9854 | ✉ laparisiidelannoy@uchicago.edu | 🏠 leoadl.com | 📷 leoadl | 🌐 leoadl | 🎓 Scholar | 🇫🇷 French citizen (F1 visa)

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 Finance or Tech, starting in Summer 2024.

Education

University of Chicago Ph.D. in Financial Economics	Chicago, USA September 2018 - June 2024
• Dissertation on <i>Asset Pricing Implications of Monetary Policy Normalization</i> . 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 2015 - 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 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	University of Chicago 2019 - 2022
• Assisted PhD and Executive MBA level classes on macroeconomics, time series econometrics, and dynamic programming.	
Research Assistant Lars Peter Hansen & Thomas J. Sargent, Ufuk Akcigit	University of Chicago 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 joint with Anmol Bhandari, David Evans, Mikhail Golosov and Thomas J. Sargent	2022 (R&R Journal of Political Economy)
• Characterized numerically the optimal US maturity structure using macro and bonds market data. Calibrated model highlights that the <i>interest rate risk</i> 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, Matplotlib, Seaborn), Julia (DataFrames, JuMP, Plots)
Computer	CLI/Unix, Git, Vim/Neovim, LaTeX , Pandoc Markdown
Data	OLS, ARMA, Fourier Analysis, Maximum Likelihood, Generalized Method Moments
Languages	French (Native), English (Fluent), Spanish (Proficient)
Hobbies	Coffee Barista, Cooking, Soccer, Travelling, Reading about History, Physics Videos