

# 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 Supérieure Ulm

Paris, France

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

September 2015 - 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, PyTorch, JAX), Julia (DataFrames, JuMP, Plots)

**Computer** CLI/Unix, Git, Vim/Neovim,  $\text{\LaTeX}$ , 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, Reading about History, Physics Videos