Léo **Aparisi de Lannoy**

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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 2015 - June 2016

Experience

Research Assistant — University of Chicago
Lars Peter Hansen & Thomas J. Sargent, Ufuk Akcigit — 2019 - 2020
- Helped code a quantitative model of the optimal taxation for R&D Policies in the US using Numpy and Scipy.
- Checked proofs on statistical uncertainty, model misspecification, and time inconsistency, using concepts of statistical divergences, information geometry, and entropy.

Instructor — University of Chicago
Topics in Economics — 2021
- Designed 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.

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. This calibration shows that the *interest rate risk* should shape 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), 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, Travelling, Reading about History, Physics Videos