

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, sciki-learn, PyTorch, JAX), Julia (DataFrames, JuMP, Plots)

Computer

CLI/Unix, Git, 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, Reading about History, Physics Videos