

Léo Aparisi de Lannoy

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Education

University of Chicago

Chicago, USA

Ph.D. in Financial Economics

2018 - 2024 (expected)

- 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*

2016 - 2018

Ecole Normale Supérieure Ulm

Paris, France

B.Sc. in Physics, *cum laude*

2015 - 2016

Research Experience

Managing Public Portfolios (*Revise & Resubmit at The Journal of Political Economy*)

NBER Working Paper #30501

joint with Anmol Bhandari, David Evans, Mikhail Golosov and Thomas J. Sargent

2022

- I helped develop a quantitative framework for optimally managing public portfolios for various market structures for financial assets, and trading frictions.
- I contributed to characterize 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.
- I implemented an affine dynamic asset pricing model of the US government bond market in Python (Pandas, Numpy, Scipy).

Research Assistant

University of Chicago

Lars Peter Hansen & Thomas J. Sargent, Ufuk Akcigit

2019-2020

- I helped develop a quantitative model of the optimal taxation for R&D Policies in the US using Numpy and Scipy.
- I checked proofs on statistical uncertainty, model misspecification, and time inconsistency, using concepts of statistical divergences, information geometry, and entropy.

Teaching Experience

Instructor

University of Chicago

Topics in Economics

2021

- I taught students in the Master of Science in Financial Mathematics about macroeconomics, banking, 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

- I assisted PhD and Executive MBA level classes on macroeconomics, time series econometrics, and dynamic programming.

Honors & Awards

2019 **Martin C. And Margaret M. Lee Prize**, Best Performance in the Graduate Macroeconomics Sequence

Chicago, USA

2018 **Neubauer Fellowship**, Graduate Fellowship

Chicago, USA

2012 **First Prize**, French National History Competition (Concours General)

Paris, France

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)