**MIGUEL RIBEIRO**

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EXPERIENCE

**Quantitative Analyst** Dec 2018 - Present

BNP Paribas | Lisbon, Portugal

I currently develop some of the pricing tools used by the bank to price its equity derivative products.

* + Create and manage multiple reports used within the research team to monitor the pricing engine.
  + Directly influence the MAP procedure used to calibrate the bank’s pricing models.
  + Manage several data feeds sent daily to multiple clients.

**Thesis Co-Supervision – “Keeping Master Green with Machine Learning”** Oct 2019 - Present

Instituto Superior Técnico, University of Lisbon, Portugal

* Optimize continuous integration methodologies using machine learning algorithms.
* Author: João Lousada; Co-supervisor: Prof. Rui Dilão.

**Trainee Consultant** Jul 2016 - Sep 2017

Timestamp:BIW | Lisbon, Portugal

* + Developed a Financial Consolidation tool in a team of two people.
  + This tool is currently used in one of the main Portuguese banks, as well as several other large companies based in different countries.

EDUCATION

**Master’s in Engineering Physics** 2013 – 2018

Instituto Superior Técnico, University of Lisbon, Portugal

* GPA: 3.5/4.0
* Focus on mathematics, programming, mathematical finance and machine learning courses.
* Spent one semester in the university RWTH Aachen, Germany, taking machine learning and big data courses.
* Received, for 5 consecutive years, the €1,000 scholarship awarded by the University of Lisbon.

**Master’s thesis – “Volatility Models in Option Pricing”** Feb 2018 - Sep 2018

Instituto Superior Técnico, University of Lisbon, Portugal

* GPA: 4.0/4.0
* Implemented and compared several widely used volatility models – Dupire, SABR and Heston.
* Supervision of Claude Cochet (BNP Paribas), Prof. Rui Dilão and Prof. Cláudia Nunes (IST).
* Award for best Master’s thesis in the Interdisciplinary Physics field.

SKILLS

Python | Linux | C++