Contact

lopezdeprado@gmail.com

www.linkedin.com/in/lopezdeprado
(LinkedIn)
QuantResearch.org (Personal)

Top Skills

Trading Systems

Market Microstructure

Portfolio Management

Languages

Spanish (Native or Bilingual)

English (Native or Bilingual)

Portuguese (Native or Bilingual)

Certifications

Investment Management Certificate
(IMC)

Approved Person for CF26 & CF27
(Trader & Investment Manager)

Member, perfect test score
(12/12+36/36, RAPM)

Honors-Awards

Best Doctoral Dissertation

National Award for Academic
Excellence

Quant of the Year 2019

Futures & Options Hall of Fame

Publications

Measuring Loss Potential of Hedge
Fund Strategies

The Exchange of Flow Toxicity

The Sharpe ratio Efficient Frontier

Mathematics and Economics: A
reality check

Pseudo-Mathematics and Financial
Charlatanism: The Effects of
Backtest Overfitting on Out-Of-
Sample Performance

Marcos Lopez de Prado

Founder at TRUE POSITIVE TECHNOLOGIES. Professor of
Practice at CORNELL UNIVERSITY
New York

Summary

Over the past 20 years, I have pursued three simultaneous
careers, as (a) an investment manager, (b) a professor, and (c) a
researcher at a leading U.S. National laboratory. This combination
of backgrounds has allowed me to manage multibillion-dollar funds,
produce numerous innovations that have resulted in 13 patents
(11 of which have been bought by various firms), publish three
textbooks used in leading university programs, and a large number
of peer-reviewed publications in academic journals. I have helped
modernize finance, by popularizing the use of machine learning and
supercomputing, and by developing statistical tests that identify false
investment strategies (false positives). Since 2017, I have ranked as
the most-read author in economics (SSRN). In 2019, I was named
the "Quant of the Year" by The Journal of Portfolio Management, and
the U.S. Congress invited me to offer testimony on AI policy, and the
impact of automation in the financial sector.

Experience

TRUE POSITIVE TECHNOLOGIES, L.P.
Founder
March 2018 - Present (2 years 6 months)
Greater New York City Area

TPT helps bring Asset Management into the Age of Machine Learning

Cornell University
Professor of Practice
2015 - Present (5 years)
Greater New York City Area

I teach Machine Learning at the School of Engineering

LAWRENCE BERKELEY NATIONAL LABORATORY
Research Affiliate
2011 - Present (9 years)

Berkeley, CA

• Scientist at the Computational Research Division.

• Berkeley Lab is a member of the national laboratory system supported by the U.S. Department of Energy through its Office of Science. It is managed by the University of California (UC) and is charged with conducting unclassified research across a wide range of scientific disciplines. Thirteen scientists associated with Berkeley Lab have won the Nobel Prize. Fifty-seven Lab scientists are members of the National Academy of Sciences (NAS).

• http://www.lbl.gov

AQR Capital Management
Principal, Head of Machine Learning
August 2018 - August 2019 (1 year 1 month)
Greenwich, CT

GUGGENHEIM PARTNERS
Senior Managing Director
2014 - 2018 (4 years)
Greater New York City Area

I founded and led Guggenheim Partners' Quantitative Investment Strategies (QIS) business, with the goal of applying cutting-edge machine learning to the development of high-capacity strategies that delivered superior risk-adjusted returns, receiving $13 billion in assets from institutional investors.

• Press release from Guggenheim Partners (02/06/18): https://goo.gl/utShhN

• Guggenheim Partners has over $305 billion AUM. All of the affiliated insurance companies gave their largest allocations to my business unit.

• http://www.GuggenheimPartners.com

TUDOR INVESTMENT CORPORATION
Head of Global Quantitative Research
2008 - 2013 (5 years)

• Tudor Investment Corporation manages approx. $15 billion. Its outstanding track record spans over the last 3 decades. It has been ranked best hedge fund worldwide in Alpha generation by ABSOLUTE RETURN + ALPHA Journal (September 2009).

• http://www.tudorfunds.com

CITADEL INVESTMENT GROUP, LLC
Senior Quantitative Researcher

2005 - 2006 (1 year)
Greater Chicago Area

UBS
Head of Quantitative Equity Research
2001 - 2004 (3 years)
Zurich, Switzerland

• Quantitative Research and programming. Development of Statistical models for determining trading opportunities. Portfolio Optimization and Asset Allocation with Alternative Investments. Asset Pricing and Risk Measurement.
• Forced Ranking 2003: Level 1 (top decile). PMM 2001: A2, PMM 2002: A1, PMM 2003: A1.
• http://www.ubs.com

BBVA
Quant Strategist & Trader of stock options
1998 - 2001 (3 years)

• Proprietary Trader at the Equity Relative Value Desk.
• Relative value models for various trading desks.
• Pricing, hedging and management of portfolios with financial derivatives, structured and synthetic products.
• http://www.bbva.es

———

Education

Harvard University
Postdoctoral Research Fellow at RCC, Mathematical Finance · (2010 - 2013)

Cornell University
Visiting Scholar, Market Microstructure · (2010 - 2012)

Universidad Complutense de Madrid
Ph.D., Mathematical Finance · (2009 - 2011)

Universidad Nacional de Educación a Distancia - U.N.E.D.
Ph.D., Financial Economics · (1998 - 2003)

Universidad de Santiago de Compostela
B.Sc., M.Sc., Econometrics and Quantitative Economics · (1993 - 1998)