Mario Damiano Russo

Credit e-Trading Quant at Citi

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Experience

Quant Associate - Credit Algo ETF/Portfolio Trading — Jun 2020 - Present
Citi, London (United Kingdom)
Statistical arbitrage on EMEA and US ETF primary markets
Convex portfolio optimization and objective function modeling
Intra-day ETF NAV estimation
Algorithmic strategy research for ETF and portfolio trading
Real-time estimation of discrete pricing sources (BVal)

Business Intelligence Data Engineer — Jun 2019 - Aug 2019
Amazon, London (United Kingdom)
Amazon Web Services data pipelining, data extraction, and data modeling
Data analytics, machine learning, econometric modeling and time series analysis
Software development

Visiting Student Researcher — Mar 2019 - Oct 2020
Bocconi Institute for Data Science and Analytics, Milan (Italy)
Research in applied Bayesian Statistics and Causal Inference.

Education

Bocconi University, Milan (Italy) — Sep 2015 - Oct 2020
MSc in Data Science - Statistics
Thesis: Bayesian nonparametric feature-aware Poisson Factorizations
Grade: 110/110 cum laude (1st class honors)

Tsinghua University, Beijing (China) — Feb 2018 - Jun 2018
Exchange semester, Quantitative Economics

Technical Skills

Python, **KDB/q**, **SQL**, **AWS**, **Unix Shell**,
Machine Learning (sklearn, statsmodels, Keras),
Natural Language Processing,
Probabilistic Modeling (PyMC3), **Convex Optimization**

Languages

Italian (native), **English** (C2 proficient),
Spanish (B1 intermediate), **Chinese (spoken)** (B1 intermediate)

Interests

Systematic cryptocurrency trading strategies (Python),
Philosophy, **Bouldering**, **Skiing**