Mario Damiano Russo

Algo Trader at Citi

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Experience

Credit Algo Trader Jan 2023 - present
Citi, London (United Kingdom)
Algorithmic market making on bonds, fixed income ETFs
Algo parameter calibration and monitoring during market hours
Research on convex policy trading strategies
Spread alpha signal research and generation

Credit Algo Quant Jun 2020 - Jan 2023
Citi, London (United Kingdom)
Creation of systematic convex policy trading strategies
Portfolio optimization on returns, risk, and balance sheet cost
Spread change modeling of latent factor risk
Intra-day ETF NAV estimation

Business Intelligence Data Engineer Jun 2019 - Aug 2019
Amazon, London (United Kingdom)
Amazon Web Services data pipelining, data extraction, and data modeling
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 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

Technical Skills

Python (pandas, numpy, scipy, matplotlib, plotly, dash),
KDB/q, **SQL**, **AWS**, **Unix Shell**, **Natural Language Processing**,
Machine Learning (sklearn, statsmodels, keras),
Probabilistic Modeling (PyMC3), **Convex Optimization (cvxpy, MOSEK)**

Languages

Italian (native), **English** (fluent), **Spanish** (intermediate)
Portuguese (intermediate), **Chinese (spoken)** (elementary)

Interests

Philosophy, **Bouldering**, **Skiing**, **Cooking**