Contactar

fzubero@gmail.com

www.linkedin.com/in/fernando-zubero (LinkedIn)
cal.com/fernando-zubero (Personal)

Aptitudes principales

Estadística

Finanzas

Hibernate

Languages

Español (Native or Bilingual)

Francés (Native or Bilingual)

Inglés (Full Professional)

Italiano (Full Professional)

Fernando Zubero

Founder @Antler, Physicist -> Quant -> Founder
Berlín, Berlín, Alemania

Extracto

Passionate about Mathematical Modeling, Software Development, Astrophysics and Cooking!

Changed fields during my career from Physics to Finance where Mathematics, Statistics and Programming were the common denominators.

Currently building something new.

Experiencia

Antler
Entrepreneur in Residence
agosto de 2024 - Present (4 meses)
Berlin, Germany

Fall 2024 cohort. Part of the selected <2% to make the cut.

2hearts
Community Member
octubre de 2024 - Present (2 meses)

Stealth
Founder
noviembre de 2023 - Present (1 año 1 mes)

Solactive AG
Quantitative Developer
enero de 2023 - julio de 2024 (1 año 7 meses)
Berlin, Germany

• Backend engineer for financial index calculations.

• Led feature development for the company's largest client.

Deutsche Bank

3 años 4 meses

Assistant Vice President - Credit Risk Quant
marzo de 2022 - diciembre de 2022 (10 meses)
Berlin, Germany

• Main lead-developer of internal Python library, with 15+ users and 4+ contributors.
• Quarterly/Monthly Expected Credit Losses calculations, supporting with a wide range of in-depth quantitative analysis to help senior management to take more educated decisions.
• Climate Risk modelling (Physical and Transition Risk), first in-house climate risk Deutsche Bank's model.

Risk Methodology Specialist - Credit Risk Quant
septiembre de 2019 - marzo de 2022 (2 años 7 meses)
Berlin, Germany

• Awarded with the DB recognition award for outstanding performance.
• Carried methodology training in front of all DB's methodology department (100+ people).
• Calibration of conditional transition matrices, a Non-linear optimisation problem. Using IPOPT for convex optimisation and AUTOGRAD for automatic differentiation.

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Educación

UPV/EHU
Master's degree, Banking and Quantitative Finance · (2017 - 2019)

Stockholms universitet
Master's degree, Theoretical Physics · (2016 - 2017)

Université de Bordeaux
Bachelor's degree, Theoretical Physics · (2013 - 2016)