Alberto Quaini

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EDUCATION

UNIVERSITÉ DE GENÈVE
PhD in Statistics
GSEM & GFRI
Supervisor: Prof Fabio Trojani
2015 – 2020 | Genève, CH

MSc in Statistics
GSEM | Best GPA Award
2013 – 2015 | Genève, CH

UNIVERSITÁ DELLA SVIZZERA ITALIANA
BA in Economics
2010 – 2013 | Lugano, CH
Summa Cum Laude

EDUCATIONAL EXPERIENCE
• BFI (bfi.uchicago.edu) 2018
OSM Lab Booth Camp
• CADMOS (cadmos.org) 2017
High Performance Computing
• ZICE (zccfe.uzh.ch) 2017
Computational Economics

PHD COURSEWORK
Advanced Statistical Inference (UNIGE) | Econometrics (USI) | Time Series (USI) | Predictive Modeling and Forecasting (Studienzentrum Gerzensee) | Mathematics for Financial Economics (EPFL) | Time Series Methods in Financial Econometrics (USTGallen) | Parallel Computing (UNIGE) | Resampling Methods and Forecasting (USTGallen)

LINKS
Github:// **quainialberto**
LinkedIn:// **albertoquaini**

SKILLS

PROGRAMMING
R • Rcpp • Shiny • Matlab
Python • Mathematica • LaTeX

LANGUAGES
Italiano • English (IELTS 8/9)• Français

EXPERIENCE

UNIGE GSEM & GFRI | Research and Teaching Assistant
2015 – 2020 | Genève, CH

Assisted Prof Fabio Trojani for the elective course ”Discrete Time Asset Pricing” in MSc Statistics, MSc Economics and MSc Wealth Management. Organized the GFRI Brown Bag seminar.

ALPHACRUNCHER & GFRI | App Developer
March 2017 – April 2017 | Genève, CH
Developed several educational apps for Alphacruncher using R Shiny for a course in ”Data Analysis and Advanced Modeling in Finance” taught by Prof Fabio Trojani and Prof Olivier Scaillet at Tsinghua University in China, Executive PhD in Finance.

LION ITALIA S.R.L. | Consultant on call
2010 – 2014 | Montano Lucino, IT
Worked in Logistic, Supply Chain Management and Quality Control under the supervision of Giovanni Quaini (Founder & CEO).

UNIVERSITÁ DELLA SVIZZERA ITALIANA | Student Assistant
2011 – 2013 | Lugano, CH
Assisted Prof Roberto Ferretti for the BA courses ”Algebra Lineare” and ”Analisi Matematica”.

AMBROSETTI ASSET MANAGEMENT SIM S.P.A. | Intern
2011 – 2013 | Tavernola, IT
Worked in Portfolio and Economic outlook analysis and developed algoritmic investment strategy tools under the supervision of Dr Fabio Gnecco (CEO).

RESEARCH
My research interests encompass Statistics, Optimization, Stochastic Discount Factor approach and Financial Econometrics.

RESEARCH ARTICLES
– ”Robust Approaches to the LASSO”, Master Thesis with Prof Sylvain Sardy, 2015
– ”Smart SDFs”, PhD thesis with Prof Fabio Trojani, 2020

AWARDS

2015	GSEM	Best MSc Statistics GPA Award (1000.-)
2018	UChicago	Scholarship ($4200) + travel and accomodation expenses for OSMLab