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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 • C++ • 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 courses ”Discrete Time Asset Pricing” in MSc Statistics, MSc Economics and MSc Wealth Management, ”Topics in Financial Econometrics with R” MSc Finance (in Bocconi University) and ”Continuous Time Asset Pricing” PhD Finance SFI, Organized the GFRI Brown Bag research 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 Econometrics, Asset Pricing and Convex Optimization.

RESEARCH ARTICLES

– ”Robust Approaches to the LASSO”, Master Thesis with Sylvain Sardy, 2015
– ”Smart SDFs”, with Sofonias Korsaye and Fabio Trojani, 2020
– ”Regularized Generalized Empirical Likelihood”, with Sofonias Korsaye, Fabio Trojani, 2020
– ”Nonlinear SDFs in Large Cross-Sections”, with Caio Almeida, René Garcia, Fabio Trojani, 2020

CONFERENCES

– SoFiE 2018, Universaità della Svizzera Italiana
– Financial Econometrics Conference 2019, Toulouse School of Economics
– Quantitative Finance and Financial Econometrics 2019, Aix-Marseille Scool of Economics
– SoFiE 2019, Fudan University
– Econometric Society European Meeting 2019, University of Manchester

AWARDS

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