Alejandro Angeli

Quant Engineer
MSc in Quantitative Finance at ETHZ and UZH

Italian, Canadian and Venezuelan citizen
Swiss B-Permit
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Education

2018–2020 **ETH UZH**, *Zürich, Switzerland*.
Master of Science in Quantitative Finance
Master's Thesis: On Maximum Drawdown portfolios.
Program Ranked 4th worldwide and 1st in Europe by RiskNet (2021)

2017–2017 **EPFL**, *Lausanne, Switzerland*.
Bachelor of Mathematics (Semester Abroad)

2015–2018 **University of Waterloo**, *Waterloo, Canada*.
Bachelor of Mathematics with double major in Mathematical Finance and Statistics

2014–2015 **Mount Allison University**, *Sackville, Canada*.
Bachelor of Mathematics (Transferred to University of Waterloo)

Experience

Since Feb 2022 **Structured Products Quant Engineer**, *Credit Suisse*, Zurich, Switzerland.
As part of a dynamic team, I automated post-trade processes for structured products across multiple asset classes, collaborating closely with Trading, Sales, Structuring, and Trade Management teams, as well as other developer teams. Through the development and enhancement of scalable APIs using `F#`, I contributed to the automation of booking, amendment, and lifecycle management of these products. Also, tooling and UI work was done in Python and JavaScript. My role involved leveraging my technical expertise and ability to communicate effectively with stakeholders.

Oct 2020 - Feb 2022 **Cross-Asset Structuring**, *Credit Suisse*, Zurich, Switzerland.
Developed an approximation function to accurately estimate the price difference between early redeemable structured products in Local Volatility and Stochastic Volatility in Python and JavaScript. Analyzed CS' competitiveness in the market for structured products, I identified opportunities for improvement and implemented solutions to improve pricing. My role required me to collaborate closely with cross-functional teams and communicate complex technical concepts in a clear and concise manner to achieve successful outcomes.

Sep 2019 - Feb 2020 **Quant Allocation Research (Internship)**, *Robeco*, Rotterdam, Netherlands.
Leveraged neural networks to design and implement models optimizing the execution efficiency of country index futures trades in Python. Through this project, I successfully achieved a significant improvement of 1.8 bps per trade on long trades and 2.0 bps on short trades, delivering measurable value to the business.

May 2015 - Feb 2016 **Researcher in Mathematics**, *Mount Allison University*, Sackville, Canada.
Contributed to the field of graph theory, with a focus on dominating sets of graphs. Over the course of four separate occasions working with the same professor, I achieved a total of three papers.

Skills

Languages Fluent: English and Spanish Intermediate: Italian Basic: French and German
Coding Main: `Python`, `F#` Secondary: `C#`, `JavaScript`, `C++`, `R`, MATLAB, `C`

Publications

2017 **Disjoint dominating sets with a perfect matching**, *Discrete Mathematics, Algorithms and Applications*, Vol. 9, Iss. 5, Co-authors: W Klostermeyer, ME Messinger, [link].

2017 **An Eternal Domination Problem in Grids**, *Theory and Applications of Graphs*, Vol. 4, Iss. 1, Article 2, Co-authors: W Klostermeyer, ME Messinger, [link].

2020 **A Note on the Parallel Cleaning of Cliques**, *Journal of Combinatorial Mathematics and Combinatorial Computing*, Co-authors: ME Messinger, [link].