Alex Abrahams

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Experience

Amsterdam Capital Trading - *Quantitative Trader* 2018–present

- I started as a research intern on the energy commodity trading desk.
- From late-2018 I started full-time as a Quantitative Analyst. During this time I developed combinatorial optimization algorithms in C++ for OTC products among other projects in derivative pricing and portfolio management.
- As of mid-2020 I've been working as a Quant Trader where I've been backtesting, developing and implementing latency-sensitive and statistical arbitrage strategies for exchange-traded derivatives.

Mathematics Tutor 2016

Rathbone Investment Management - *Internship* 2014

Tech Stack

- Languages & libraries: Python (ØMQ, asyncio, blpapi, NumPy, pandas, SciPy, sklearn, SQLAlchemy), C++ (STL, Boost), Cython, Matlab, R, Mathematica
- Databases: MongoDB, SQL, ORM, Redis
- Tools: Bloomberg EMSX, CI/CD, Docker, git, SparkML, FIX protocol

Education

University of Bologna - *MSc Quantitative Finance* 2016–2019

- Thesis: *Quantum Annealing for Cardinality Constrained Portfolio Optimisation*
- Supervisors: Prof. M. Gaspari, Prof. E. Bernardi
- Final Grade: 105/110
- Relevant courses: Stochastic Calculus, Advanced Probability, Statistics, Econometrics (R/Matlab), Actuarial Mathematics, Financial Mathematics, Computer Programming (Python), Numerical Methods (Mathematica), Interest Rate Models, Advanced Computational Finance (C++/Python).

Courses

Stockholm University - *Market Microstructure* 2021

- Market design, high frequency trading, and optimal execution algorithms.

IBM - *Advanced Machine Learning and Signal Processing* 2021

Advanced Risk and Portfolio Management - *Scholarship* 2017

- Project: *Applications of Random Matrix Theory to Equity Indices*
- Topics included data science and machine learning; classical/Bayesian multivariate statistics and econometrics; risk management; factor modelling, portfolio construction and optimisation; algorithmic trading.

Harvard University - *Quantitative Methods in Economics* 2016

Copenhagen Business School - *Financial Management, Scholarship* 2015