Daniele Prevedello

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Education

Columbia University
MA Mathematics of Finance (Major GPA: 3.8/4.0)

New York, United States
Class of 2025

- **Business courses:** Startup Fundamentals, Design Digital Operating Systems and Emerging Technologies for Impact
- **Computational courses:** Statistical Machine Learning for Genomics, Machine Learning for Finance, Artificial Intelligence, Natural Language Processing, Stochastic Method Applications, Programming for Quantitative and Computational Finance, Statistical Infinite Time-Series Modelling, Stochastic Processes Application

King's College London, University of London
BSc Mathematics with Management and Finance (Major GPA: 4.0/4.0)

London, United Kingdom
Class of 2021

- **Business courses:** Business Strategy, Accounting, Economics and Continuous Mathematical Finance
- **Computational courses:** Cryptography, Statistical Modelling, Probability & Statistics, Linear Algebra, Abstract Algebra, Calculus and Partial Differential Equations

Competitions

Fide Candidate Master (2009 Peak Fide Rating; 2289 Peak Chess.Com Rating or 99.8% in world rank)
— Won 2 Italian Regional Championships; Qualified in 2 Italian Open Chess semi-finals; Favourite openings include the Caro-Kann, English and Queen's Gambit

Experience

My Guided Space (part of Columbia Startup Lab)
Founding Developer

New York, United States
09/2023 - Present

- Developed a RAG pipeline that leveraged vector embeddings and a custom-built knowledge base of SaaS tools to match users with relevant products based on goals
- Structured dynamic tagging framework to classify user intents across domains—productivity, finance, wellness—and match them to vetted SaaS tools, enabling scale
- Scaled to 500+ users in 6 months through reddit, validating product-market fit and testing initial monetization via freemium signups and tool discovery incentives

Columbia University
Teaching Associate II in Statistical Machine Learning and Mathematics of Finance

New York, United States
09/2024 - Present

- Led 10+ weekly office hours to support students in debugging Python-based financial models and applying machine learning algorithms to financial datasets
- Delivered walk-throughs of stochastic volatility models, Monte Carlo simulations, and risk-neutral pricing, clarifying gaps through code-based demonstrations
- Partnered with 3 faculty to identify knowledge gaps and optimize coverage of 5 quantitative finance topics such as stochastic processes and time-series forecasting

Hewlett Packard Enterprise (via acquisition of Athonet)
Quantitative Analytics Associate

London, United Kingdom
08/2022 - 06/2023

- Streamlined data pipelines and data room setup, accelerating Q&A and contributing to a 25% reduction in turnaround time for investor follow-up requests
- Automated key financial reporting workflows by integrating Python (NumPy, NLTK), achieving a 110% reduction in time-to-insight for historical data analyses

Daiwa Securities Group
Quantitative Finance Analyst

London, United Kingdom
03/2021 - 08/2022

- Developed and maintained 20+ financial models (DCF, LBO, M&A multiples) to forecast valuation outcomes under varying capital structures and macro conditions
- Automated reporting pipelines using Python and VBA, integrating FactSet APIs to deliver near real-time analytics, reducing reporting turnaround by 40%

Projects

Quantitative Trading Techniques

- **Statistical Arbitrage:** Designed a pairs trading strategy in emerging markets using a rolling Kalman filter, z-score sizing, and spread half-life calibration; achieved a 14.9 profit factor and 3% Cornish-Fisher VaR with full backtest including transaction costs and liquidity constraints

Investment Strategies and Research Projects

- **Quantamental Screening:** Scraped and analyzed 10-Q filings for 6,000+ U.S. firms from EDGAR using four web-scraping approaches; applied Benjamin Graham's value criteria to classify stocks based on detailed financial metric analysis
- **Statistical Factor Model:** Applied Asymptotic PCA to construct multi-factor strategies using Gradient Boosting, Risk Parity, and MaxiMin optimization; achieved a 0.85 information ratio, 2.04 Sortino ratio, and outperformed the FTSE MIB Index
- **Natural Language Processing:** Backtested a trading strategy using sentiment analysis on 10 years of Amazon reviews to identify stock predictive signals

Natural Environment Analyses

- **Predictive Modeling of Housing Prices:** Predicted Ames housing prices with tree-based models and linear regression, achieving best performance with tuned XGBoost
- **Time-Series Modeling:** Deconstructed NYC noise complaints from 2017-2024, uncovering trends through Fast Fourier Transform and Dynamic Harmonic Regression

Skills

Python • SQL • R • Statistics • Machine Learning • Time-Series Analysis • Stochastic Processes • Probability & Statistics • Monte Carlo Simulation • Regression & Classification • Algorithmic Trading • Power BI • Bloomberg Market Concepts • Financial Modelling • Chess (2009 FIDE peak rating) • Basketball • Skiing

Languages

English Native

Italian Native

Spanish Proficient

Romanian Proficient

Chinese Mandarin Beginner