

# Emanuele Luzzi

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## Experience

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### Swiss Finance Institute:

Switzerland

- Doctoral Researcher – PhD Candidate Sep 2022 – Current
  - Main supervisor: Paul Schneider.
  - Focus: Asset Pricing, Financial Econometrics, Derivatives and Machine Learning.
  - Teaching assistant
    - Analysis I (Boas Erez)
    - Computer Science for Economists II (Paul Schneider, Peter Gruber) [Using R]

### European Central Bank:

Frankfurt am Main

- Supervision Analyst - Specialized institutions and LSIs Apr 2022 – Jul 2022
  - Analysing and discussing risk related issues with banks and supervision authorities for four different country desks.
  - Special focus on second-order effects following the events of February 2022.
- Trainee - Monetary Policy | Financial Markets Division: Apr 2021 – Mar 2022
  - Together with policy related work, long-term projects and research assistance concerning the analysis of a variety of financial phenomena, with focus on sustainable finance (ESG), asset pricing and macro-finance.
  - Direct exposure to the Executive Board members, as the division represents the last line of defence for policy advice regarding implications implied by financial markets.
  - Usage of a variety of tools, main one being Python, followed by MATLAB, R, and other ad hoc languages.

### Solactive AG:

Frankfurt am Main

- Python Developer – Complex Products: Sep 2020 – Mar 2021
  - Developing of non-trivial asset allocations strategies including derivatives, commodities, and exotic instruments, packed into structured products for top tier banks, under tight deadlines.
  - For each assigned a product, direct responsibility for both back and front-office.
  - Python (especially Pandas, NumPy, SciPy and Matplotlib) used as the main developing tool.

### Internships:

- Teaching Assistant (Ulm) – Department of Optimization and Operations Research Mar 2019 – Sep 2019
- Solactive AG: Complex Product Development Sep 2018 – Mar 2019

## Education

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**University of Lugano (Swiss Finance Institute)** – PhD Financial Economics

2022 – Current

Lugano, Switzerland

**Universität Ulm** – M.Sc. Mathematical Finance

2017 – 2020

Ulm, Germany

**Universität zu Köln** – Erasmus

2016 – 2017

Cologne, Germany

**LUISS Guido Carli** – B.Sc. Economics

2014 – 2017

Rome, Italy

## Other

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Languages: English (Fluent), German (Intermediate), Italian (Mother tongue).

Programming: Python (Proficient), R (Intermediate), MATLAB (Intermediate).

Financial data: Bloomberg, Eikon (Refinitiv, Reuters), WRDS, FactSet, and similar.

Volunteering: Active member of the Erasmus Student Network in Lugano. Museum/Tour guide in Rome for the Fondo Ambiente Italiano (FAI). Environment preservation for the FES in Frankfurt am Main.

Interests: I play the guitar and the piano.