LLUÍS NAVARRO

Quantitative Risk Analyst

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RECENT EXPERIENCE

Quantitative Risk Analyst
CaixaBank

Dec 2016 – Present · Barcelona, Spain

- Validation of Stochastic Pricing Models & Payoff Functions for the Pricing and the XVAs Measurements of the Trading Book.
- Designing Historical Simulation Models compliant with the ESMA-ECB PRIIPS Regulation Requirements for OTC Derivatives & Structured Products.

Quantitative Analyst
Consultora de Riesgos Financieros

Jul 2015 – Nov 2016 · Madrid, Spain

- Head of Fair-Value and Risk Modelling.

Postdoctoral Scholar
U. CEU Cardenal Herrera

Jun 2013–Jun 2015 · Elx (Alacant), Spain

- Research Associate under the *Prometheus II* Grant of Excellence.
- Lecturing *Portfolio Management* and *Econometrics*.

Research Assistant Professor
U. Alacant

Sep 2012 – Jun 2013 · Alacant, Spain

- Assistant Professor (PhD). Lecturing *Introductory Financial Mathematics*.

TECHNICAL SKILLS

bash, zsh, git, SQL	●●●●○
Python, R, MATLAB, C#	●●●●○
Streamlit, Shiny-Python, Tableau	●●●●○
LaTeX, Quarto	●●●●●

MAIN PUBLICATIONS

- Screening Rules and Portofolio Performance (2019). *North American Journal of Economics and Finance*, 642–662.
- A Direct LU Solver for Pricing American Bond Options under Hull-White model (2017). *Journal of Computational and Applied Mathematics* 309(1), 442–455.
- On the Calibration of a Gaussian Heath-Jarrow-Morton model using Consistent Forward Rate Curves (2011). *Quantitative Finance* 11(4), 495–504.
- The Hull-White Model and Multiobjective Calibration with Consistent Curves: Empirical Evidence (2009). *RACSAM Rev. R. Acad. Cien. Serie A. Mat.* 103(2), 235–249.
- Top-quark phenomenology in models with bilinearly and spontaneously broken R-parity (1999). *Physics Letters B* 459(4), 615–624.

EDUCATION

Certificate, Data Science
Datamecum Data Management

2023 · Madrid-València

Bootcamp postgraduate program:

- Machine Learning with Python. Introductory Data Science at the Cloud and MLOps.
- Sklearn including Shallow Neural Nets. Introductory Keras-Tensorflow, Pytorch, Reinforced Learning and Docker.

PhD, Computational Finance
U. CEU Cardenal Herrera

2013 · València

- With the Iberdrola Award for the Best DEA Thesis.
- With the Doctoral Extraordinary Award, 2014.

MSc, Financial Mathematics
Univ. Autònoma Barcelona

Barcelona

BSc, Physics
Univ. de València

València

RESEARCH INTERESTS

- Learning-To-Rank Machine Learning Models for Portfolio Management.
- Deep Learning and Financial Pricing Functions approximation.
- Financial Models Calibration by means of Neural Networks (CaNN).
- Transfer Learning and Asset Rankings Prediction.
- Financial Data Augmentation with VAEs.