

**Genc Kqiku**  
Route du Vernay 14, 1677 Prez-vers-Siviriez  
Swiss | +41 79 232 53 72 | <https://genckq.github.io> | genc.kqiku@gmail.com

---

## EDUCATION

- Sep 2020 – Feb 2022    **ETH Zürich (Swiss Federal Institute of Technology),  
Master of Science – MSc, Mathematics (obtained 5.6/6 grade)**  
Master's thesis: "On the Existence of Maximum Likelihood Estimate in High-dimensional Misspecified Logistic Regression", Prof. Bölskei, graded 5.75/6  
Relevant coursework: Neural Network Theory, Learning Classification and Compression, Machine Learning in Finance, Numerical analysis of SDEs, Time Series Analysis, Advanced Probability, Computational Statistics
- Sep 2019 – Aug 2020    **ETH Zürich, Mathematics**  
Exchange year, Swiss Mobility Program  
Bachelor's thesis: "Robust tests and location estimators over uncertainty classes", supervised by Prof. Sara van de Geer.  
Relevant coursework: Mathematical Statistics, Statistical Modelling, Bayesian Statistics, Causality, Time Series, Probability Theory, Brownian Motion and Stochastic Processes
- Sep 2017 – Aug 2020    **Ecole Polytechnique Fédérale de Lausanne, EPFL,  
Bachelor of Science – BSc, Mathematics**  
Relevant coursework: Advanced Analysis, Complex Analysis, Statistics, Probability, Linear Algebra, Discrete Mathematics, Discrete Optimization, Group Theory, Rings and Fields, Programming
- 

## EMPLOYMENT HISTORY

- March 2021 – Present    **Quantitative developer, Orikon Systems**  
Development and execution of fully automated statistical arbitrage trading strategies on cryptocurrency markets. Trading system (data streaming, prediction model, trading execution) coded in Python. Sophisticated backtesting infrastructure coded in Python. Strategy running live 24/7 on AWS instance, investing external capital.
- Feb 2021 – Dec 2021    **Teaching-Assistant, ETH Zürich**  
Department of Mathematics, Lecture "Probability and Statistics" and "Probability Theory" for Prof. W. Werner
- Feb 2019 – Jul 2019    **Student-Assistant, EPFL**
- 

## SKILLS, INTERESTS

- Languages:**            **English** (Fluent), **French** (Mother tongue), **German** (B2-C1),
- Programming:**    **Python** (NumPy, PyTorch, SciPy, Scikit-learn), **SQL**, **R**, **MATLAB** | **AWS** (S3, EC2)
- Interests:**            Financial markets, Poker Texas hold'em, chess, sport betting, karting.