Genc Kqiku

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EDUCATION

Sep 2020 – Feb 2022 ETH Zürich (Swiss Federal Institute of Technology),

Master of Science - MSc, Mathematics

Master's thesis: "On the Existence of Maximum Likelihood Estimate in High-dimensional

Misspecified Logistic Regression", Prof. Bölcskei, 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

EMPLOYEMENT HISTORY

Sep 2016 – Present Quantitative researcher, Kqiku Brothers Capital SNC

Orikon Systems (2021-Present)

Development and execution of fully automated statistical arbitrage trading strategies on

cryptocurrency markets. Management of external capital.

Feb 2021 – Dec 2021 **Teaching-Assistant, ETH**

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.