Giulio Guerri, FRM

Dedicated and detail-oriented Quantitative Finance professional.
[Mail](#) | [Linkedin](#) | [GitHub](#)

Work Experience

BlackRock   **Budapest, Hungary**
Quantitative Researcher   Jun. 2021 – Nov. 2023

Quantitative Researcher in BlackRock Investment Institute (BII).

- Research / Develop forecasting models for a wide range of asset classes
- Partnered with internal teams in the design and development of ESG/ESS engines
- Support portfolio managers providing asset classes expected returns and allocations
- Build / Employ portfolio robust optimization tools (CVAR, ES)
- Designed and developed quantitative tools to scale up research and operations

Morgan Stanley   **Budapest, Hungary**
Model Risk Developer | Quantitative Risk Analyst   Jan. 2020 – Jun. 2021

Market Risk Analytics team with focus on FX and EM Rates.

- Ensure a correct risk representation and reliability of VaR models
- Research, development and implementation of market risk models, VaR and RNIV.
- Develop and implement pricing models for FX and IR products

Gamma Capital Markets   **Valletta, Malta**
Risk Manager   Apr. 2018 - Nov. 2019

- Realize tailor-made Risk management solutions and reports for the company clients
- Assess the liquidity risk of clients' portfolios
- Analyze Market risk through Commitment approach, VaR and Stress Tests
- Produce Risk and Regulatory reports for funds and private clients
- Process automation through Python, VBA and SQL programming

GAM Investments   **Milan, Italy**
Sales Support Intern   Mar. 2017 - Sep. 2017

- Realize Peer group Analysis of Funds
- Analyze the Italian and European Asset Management market
- Assist the Sales team in the preparation of Reports and ad-hoc documentation
- Process automation through VBA programming

Education

Bocconi University   **Milan, Italy**
Master of Science, Major in Quantitative Finance   Sep. 2015 - Mar. 2018

Relevant Courses:

- Econometrics (SARIMA, DCC-GARCH, Factor Models)
- Finance Theory (CAPM, APT, Fama-French, Fama-MacBeth)
- Derivatives (Options pricing, Black-Scholes, Ito's Lemma)
- Fixed Income (Bond pricing, Vasicek, CIR, Hull-White),
- Asset Management (Markowitz MPT, Mean-Variance, Black-Litterman, Michaud, VaR, ES)
- Time Series Analysis (Holt-Winters, Markov processes, State-space models, Kalman filter)

University of Florence   **Florence, Italy**
Bachelor in Economics   Sep. 2012 - Sep. 2015

Relevant Courses: Statistics, Microeconomics, Macroeconomics, Econometrics

Certificates

Global Association of Risk Professionals (GARP)
Financial Risk Manager (FRM)   Jan. 2023

Professional Skills

- Good communication and interpersonal skills; experience working with stakeholders and/or clients at all levels.
- Experience in building and validating mathematical, statistical, and/or machine learning models, mostly in Python or R.
- Solid programming skills in languages such as Python (6 years of experience), C/C++, SQL and Excel/VBA.
- Experience in quantitative modeling, with a focus on timeseries forecasting, portfolio optimization and option pricing for both equity and interest rates.
- Good knowledge of the main statistical and numerical python packages (e.g. Pandas, Numpy, Statsmodels, Scipy, Scikit-learn, TensorFlow, JAX).
- Experience in version control using Git and profiecincy in utilizing Linux distibutions.
- Italian language (Native), English (Fluent).