Giulio Guerri, FRM

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

Work Experience

BlackRock • Budapest, Hungary • Jun. 2021 – Nov. 2023
Quantitative Researcher
Quantitative Researcher in BlackRock Investment Institute (BII).

- Conducted research to formulate and enhance forecasting models across diverse asset classes such as FX and Equity.
- Collaborated with internal teams to design and develop ESG/ESS engines.
- Provided crucial support to portfolio managers by delivering expected returns and allocations for various asset classes.
- Developed and utilized advanced portfolio optimization tools (CVAR / ES), to enhance portfolio robustness.
- Designed and implemented quantitative tools aimed at scaling up research and operational efficiency.

Morgan Stanley • Budapest, Hungary • Jan. 2020 – Jun. 2021
Model Risk Developer | Quantitative Risk Analyst
Market Risk Analytics team with focus on FX and EM Rates.

- Ensured accurate risk representation and enhanced reliability of VaR models.
- Conducted research, developed, and implemented advanced market risk models for VaR and RNIV.
- Designed and implemented pricing models for FX and IR products.
- Optimized FX option risk assessment by addressing a widespread bug impacting the Vanna greek across various currencies and books.
- Conducted quantitative research to analyze and refine statistical models, contributing to the continuous improvement of risk assessment methodologies.

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

- Developed customized risk management solutions and reports for corporate clients.
- Evaluated liquidity risk within clients' portfolios.
- Conducted in-depth market risk analysis using Commitment approach, VaR, and Stress Tests.
- Generated comprehensive risk and regulatory reports for both fund portfolios and private clients.
- Implemented process automation strategies using Python, VBA, and SQL programming to enhance efficiency and accuracy.

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

- Performed Peer Group Analysis for Funds.
- Analyze the Italian and European Asset Management market.
- Providing support to the Sales team in the preparation of detailed reports and ad-hoc documentation.
- Implemented process automation using VBA programming to streamline workflows and enhance efficiency.

Education

Bocconi University • Milan, Italy • Sep. 2015 - Mar. 2018
M.Sc. in Finance, Major in Quantitative Finance
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 • Sep. 2012 - Sep. 2015
B.Sc. in Economics
Relevant Courses: Statistics, Microeconomics, Macroeconomics, Econometrics.

Certificates

Deep Learning
DeepLearning.AI on Coursera • Jan. 2024

Machine Learning
Stanford University & DeepLearning.AI on Coursera • Jan. 2024

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

Professional Skills

- Good communication and interpersonal skills; experience working with stakeholders and/or clients at all levels.
- Experience in building and validating quantitative models, with a focus on time series forecasting, portfolio optimization, and option pricing, mostly in Python or R.
- Solid programming skills in languages such as Python (6 years of experience), C/C++, SQL and Excel/VBA.
- 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 proficiency in utilizing Linux distributions.
- **Languages:** Italian (Native), English (Fluent).