Lorenzo Meninato

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EDUCATION

Haverford College **Haverford, PA**
Bachelor of Arts in Economics May 2018

- Concentration in Mathematical Economics
- *Relevant Coursework*: Data Structures & Algorithms, Statistical Learning, Statistical Computing, Probability Theory, Real Analysis II, Modern Algebra, Multivariable Calculus, Linear Algebra, Advanced Microeconomics
- Bachelor's Thesis: *Monopolistic Screening in Ride-Pooling Platforms*
- Honors: UPenn Young Scholar, Rutgers Young Scholar Program in Discrete Mathematics

WORK EXPERIENCE

Federal Reserve Bank of New York **New York, NY**
Analyst, Trading Risk and Modelling July 2018 – Present

- Programmed a credit derivatives exposure model for Federal Reserve stress testing in R. Documented code and used Git for version control.
- Developed a user-friendly front-end to set up model runs and visualize market data. Allows users to quickly visualize time series in an in-memory database and produce model outputs for Federal Reserve stress testing scenarios. Utilized SQL database metadata to automatically update the user-interface.

Haverford College **Haverford, PA**
Teaching Assistant, Economics Department Jan 2017 – May 2018

- Teaching assistant for advanced economics courses (Mathematical Economics and Advanced Microeconomics). Graded assignments and exams.
- Collected, compiled and analyzed data obtained from a Cornell U affiliated adoption data archive to assemble a structured dataset using STATA.

Federal Reserve Bank of New York **New York, NY**
Summer Analyst, Market Risk Team June 2017 – August 2017

- Summer Analyst in the Market Risk Team (Supervision Group), an onsite team of bank examiners and market risk specialists.
- Analyzed a firm's transactions of OTC derivatives. Reported and presented how the transactions were structured and quantitatively assessed what market risks the firm faces throughout the term of the transaction.

Bryn Mawr Capital Management **Bryn Mawr, PA**
Private Equity Intern, HLG Partners L.P. May 2012 – August 2016

- Built datasets of macroeconomic and financial data that were the foundation for analyzing long-term macro investments and back-testing econometric models.
- Tailored datasets, models, and data visualizations to the specifications outlined by the CEO.

PERSONAL

Skills:	Linux, macOS, Windows Proficient in R (shiny, tidyverse, devtools), Python (selenium, numpy, pandas), SQL, Git, and LaTeX Previous experience with q (kdb+), C++, MATLAB
Languages:	English, Spanish (fluent), French (proficient)
Interests:	Soccer ; Haverford College Rowing Team (Captain) ; Haverford International Relations Society