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, Supervised Machine Learning, Statistical Computing, Probability, Real Analysis, 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, SIGMA July 2018 – Present

- Programmed an internal credit derivatives exposure model in R. Model was successfully incorporated into CCAR global market shock scenario design. Documented code using roxygen, devtools, and Git.
- Leveraged Shiny R to develop a user-friendly front-end for the team's financial shock generator. Allows users to quickly visualize time series in a kdb+ database and computes shock distributions of factors in FRB stress testing scenarios. Utilized SQL database metadata to organize the user-interface in a coherent manner.

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

- Teaching assistant for advanced economics courses (Mathematical Economics and Advanced Microeconomics). Grade assignments and exams.
- Collected, compiled and analyzed data obtained from NDACAN, 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.
- Analyze a firm's transactions of OTC derivatives with greater than $5M day-one P&L. Report and present how the transactions are structured and quantitatively assess 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

Languages:	English, Spanish, French
Skills:	Linux, macOS, Windows Proficient in R, Python, SQL, Git, and LaTeX; previous experience with q (kdb+), C++, MATLAB
Interests:	Soccer ; Haverford College Rowing Team (Captain) ; Haverford International Relations Society