

Lorenzo Meninato

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EDUCATION

Haverford College

Bachelor of Arts in Economics

Haverford, PA

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

Analyst

New York, NY

July 2018 – Present

- Programmed an internal credit derivatives exposure model in R. Model was successfully incorporated into Federal Reserve stress testing. 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 Federal Reserve stress testing scenarios. Utilized SQL database metadata to organize the user-interface in a coherent manner.

Haverford College

Teaching Assistant, Economics Department

Haverford, PA

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

Summer Analyst, Market Risk Team

New York, NY

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

Private Equity Intern, HLG Partners L.P.

Bryn Mawr, PA

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, Python, 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