

LLUIS SALVAT NIELL

✉ lluisalvatniell@gmail.com ☎ +34 684 021 805 [in LinkedIn](#) [GitHub \(Personal Projects\)](#)

PROFESSIONAL EXPERIENCE

Harvard University

January 2023 - May 2023

Machine Learning Research Assistant

- Supervised by Dr Shuangning Li (Postdoctoral Fellow) & Prof Susan Murphy (2013 MacArthur Fellow).
- Working at the Statistical Reinforcement Learning Laboratory within the Department of Statistics.
- Conducting research at the intersection of reinforcement learning and healthcare.

The University of Manchester

June 2022 - October 2022

Financial Mathematics Research Assistant

- Supervised by Dr Robert Gaunt and co-authored a research paper pending publication.
- Researched the properties of the GH distribution and its applications to the modelling of financial returns.
- Working title: "The basic distributional theory of the generalized hyperbolic distribution".

Citadel & Citadel Securities

April 2022

Discover Citadel Europe Program, Spring Intern (6% Acceptance Rate)

- Attended talks by the Global Head of Business Development, other senior executives and recent graduates.
- Networked with professionals across quantitative research, software engineering and trading.

Marlex Human Capital

January 2022 - June 2022

Machine Learning Engineer, Part-Time (20h/Week)

- Developed an NLP-based classification algorithm for CV scraping fine-tuning RNN and BERT models in PyTorch.
- Trained a Random Forest model to predict the required credit facility with a 97% accuracy.
- Reported directly to the managing director of the executive search division.

Jane Street

September 2021

London Preview Program

- Learned how traders and technologists apply mathematics and computer science in the financial markets.
- Listened to a new graduates panel in which they explained their backgrounds and offered valuable insights.

Nieper

June 2021 - September 2021

Financial Data Analyst, Internship

- Developed a multivariate regression valuation model in Python focusing on the Barcelona property market.
- Assembled a cash flow calculator to increase efficiency when evaluating potential buy-to-let acquisitions.
- Performed a risk assessment and suggested a modification in the company's balance sheet.

EDUCATION

The University of Manchester

September 2020 - June 2024

MMathPhys (Integrated Master's Degree, Joint Honours) Mathematics and Physics

- Current Grade: Upper Second Class (Mitigating Circumstances). First Class Expected upon Graduation.
- Relevant Year 3 Content: Regression Analysis, Mathematical Modelling in Finance and Scientific Computing.
- Department of Physics Entrance Scholarship.
- Member of the Algorithmic Trading Society.

Fundacio Collserola

September 2018 - June 2020

Spanish Baccalaureate (Mathematics, Physics, Chemistry and Biology)

- Grade: 9.72/10, Distinction (95th Percentile of Academic Performance).
- Research Project: "The Retail Price Variability of Consumer Goods in Barcelona" (Grade: 10/10).
- 2x Winner of the Poetry Contest.

ADDITIONAL INFORMATION

Projects: [Normal Random Variables Comparison](#), [XGBoost Stock Price Prediction](#) and [EMA Crossover Backtester](#).

Technical Skills: Python, C++, R, MySQL, NumPy, Pandas, Matplotlib, PyTorch, Scikit-Learn and XGBoost.

Languages: English (C2 Pass at Grade A), French (A2), Spanish (Native) and Catalan (Native).

Online Courses: Bloomberg Market Concepts and Akuna Capital Options 101.

Volunteering: Data Scientist at Fundacio Girona Est (October 2021 - Present).