

Davide Marchini

Born in Fidenza (Italy) on October 7th, 1994.

Italian citizen.

Permanent resident in the United Kingdom (UK).

✉ davide.marchini1@gmail.com

☎ +447999081135

in [marchinidavide](#)

🐙 [marchinidavide.github.io](#)

🌐 [marchinidavide](#)

Summary

Quantitative researcher professional with focus on Machine Learning, systematic investing and α -design. Experienced in macroeconomic dynamics of emerging and frontier markets. Research interests at the intersection of memory augmented neural architectures, self-learning algorithms and time series modelling.

Experience

Winton Capital

Quantitative Researcher

Intern (Zurich, Switzerland)

Research and development of systematic investment strategies.

London, United Kingdom

09/2019 - present

02/2019 - 05/2019

Independent Research

Development of systematic investment strategies

06/2018 - present

Research on Memory Augmented Neural Architectures, Self-Learning Algorithms, Adversarial Inputs, Generative Models, (Differentiable) Performance Metrics. Implementation of an advanced backtesting engine (order book reconstruction, simulations of multi-agent and multi-asset markets) and design of proprietary libraries for performance and risk analytics, transaction cost analysis and visualization.

Vontobel Asset Management

Portfolio and Risk Analyst

Zurich, Switzerland

12/2017 - 01/2019

Part-time position (working student 40-60%) in the Portfolio and Risk Analytics Team. Responsibilities over risk analysis, process automation and data reconciliation. Development and maintenance of tools in R (Sweave, caret, ggplot2), SQL, Excel VBA, Bloomberg and Morningstar.

University of Zurich - Department of Banking and Finance

(Co-) Portfolio Manager, AuM €2Mn

Zurich, Switzerland

02/2017 - 05/2018

Member of the Macro Group in the Portfolio Management Program (PMP), an academic collaboration between University of Zurich, ZZ Vermögensberatung (Schweiz) AG and P&K Pühringer Gemeinnützigen Stiftung. Management of an Emerging and Frontier Markets portfolio focused on Fixed Income and FX with responsibilities over market research, model development, trading and periodic presentations.

Education

ETH Zurich and University of Zurich

Master of Science in Quantitative Finance, CGPA: 5.6/6.0

Zurich, Switzerland

2016 - 2019

M.Sc. Thesis: "Consistent Scenario Generation of Financial Time Series" - Supervisor: Prof. Dr. Erich Walter Farkas.

Relevant modules: Computational finance, Quantitative portfolio management, Machine and Deep Learning, Financial Engineering.

Semester projects: ML techniques in FX Instruments, Optimal shrinkage of the covariance matrix, Ranked portfolio optimization.

Associations: Zurich Quantitative Finance Alumni (ZQFA).

Grants: LGT Capital Partners Scholarship (Fr.1500).

Politecnico di Milano

Bachelor of Science in Mathematical Engineering

Milan, Italy

2013 - 2016

B.Sc. Thesis: "A mathematical model for crime diffusion" - Supervisor: Prof. Maurizio Verri.

Relevant modules: Mathematical Analysis and PDEs, Numerical Analysis, Computer Science, Probability Theory, Statistical Inference.

Exchange semester: Universidad Autonoma de Madrid (UAM) (*Real and Functional Analysis, Operations Research*). 09/2015 - 01/2016

Associations: Associazione Ingegneri Matematici (AIM)

Grants: INVALSI 2013 (€500), Erasmus+ 2015 (€2500)

Interests and Skills

Languages: Italian (native), English and Spanish (fluent), French (conversational).

Research interests: Memory Augmented Neural Architectures, Self-Learning Algorithms, Time Series Modelling.

Programming proficiency: Python (pandas, pytorch, sklearn), R, Matlab, C/C++, SQL, MS Office (incl. Excel VBA), \LaTeX .

Certificates: Bloomberg Markets Concepts (BMC) for Bloomberg Terminal.

High School: Math Olympiad; Summer Schools at Ducati Motors, SNS Pisa, University of Parma, Bocconi University.

Soft skills: Capable team player, trained to work under pressure and deadlines, precise, detail observer, *fast learner*.