

Filippo Crippa

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EDUCATION

The University of Chicago

Chicago, IL

Master of Science in Financial Mathematics

Expected December 2025

- FinMath Alpha Scholarship Recipient (60% coverage of Tuition costs)
- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes

Bocconi University

Milano, Italy

Bachelor of Science in Economics & Finance, Major in Finance (GPA: 107/110)

December 2022

- Relevant Coursework: Mathematics (Calculus, Probability, Linear Algebra), Economics, Statistics, Financial Economics, International Monetary Economics, Options Pricing, Financial Econometrics, Risk Management
- Extra-Curricular Course taken: Excel Automation with Visual Basic - basics

Washington University in St. Louis

St. Louis, MO

Exchange semester at Olin Business School and Department of Economics

May 2022

(GPA: 4.0/4.0)

- Merit-Based full coverage scholarship
- Relevant Coursework attended: Introduction to Data Analysis with Python, Financial Markets and Analysis

SKILLS

Computing: Python, Jupyter, PyCharm, SQL, Q, Microsoft Excel, VBA, Microsoft Office, PowerBi, Git, Bitbucket

Knowledge: Market Risk Management, VaR, Financial Markets, Data Analytics, Econometrics, Statistical Modelling

Financial Products: Equity Derivatives, Vanilla Options, Variance Swaps, Bond ETFs, Bond Futures

Certificates: Bloomberg Market Concepts, ECDL Full Standard, Akuna Capital Option 101

EXPERIENCE

Morgan Stanley

Budapest, Hungary

Market Risk Quantitative Analyst

January 2023 – July 2024

- Developed and maintained market risk models (VaR, RNIVs) for entire firm in the Equity Asset Class Team
- Introduced new Time Series into VaR model applying Statistical Modelling (PCA, Monte Carlo Simulation) and Regression Analysis to increase model accuracy
- Developed Automatizations for 3 RNIV models in Python and improvement of current RNIV models in the Morgan Stanley MRA code library. Owner of 4 RNIV models for analysis and reporting purposes
- Examined and validated Full Revaluation Expected Shortfall, NMRF and RTPL models developed by Front Office Strategists for incoming FRTB regulatory regime

SimCorp

Milano, Italy

Service Delivery Associate

November 2022 - December 2022

- Provided Front to Back-office software solutions in the Global Services team for Application Services
- Progressed through SimCorp Dimension Academy to gain an overview on inhouse software system
- Collaborated with senior team members in providing solutions to clients and maintaining Standard Platform updates

RESEARCH

Bocconi University

Milano, Italy

Archegos Capital Management: a market and credit risk analysis of the

September 2022 - November 2022

Family Office's default

- Examined effects of Archegos default on Credit Suisse as BSc degree Final Thesis
- Conducted qualitative and quantitative analysis of the Family Office default; proposed a comparison to highlight similarities and differences with Long-Term Capital Management Default

ADDITIONAL INFORMATION

Languages: Italian (Native), Spanish (intermediate)

Honors & Award: Won Famiglia Legnanese scholarship thanks to High School achievement (2020)

Interests: Football, Swimming, Race cars, Traveling, reading Finance novel