Matteo Craviotto

Los Angeles, CA — Matteo.Craviotto@gmail.com — +1 805-215-0502 —

EDUCATION

Master of Science, Financial Engineering, GPA: 3.95 *Los Angeles, CA*
University of Southern California, Viterbi School of Engineering *Expected Dec 2026*
Relevant Courses: Stochastic Processes, Time Series and Volatility Modeling, Portfolio Theory, Financial Analytics, Money and Capital Markets, Machine Learning for Data Science, Corporate Finance

Bachelor of Science, Finance, GPA: 4.0 *London, Turin, Berlin*
ESCP Business School *2024*

PROFESSIONAL EXPERIENCE

Independent Algorithmic Trader & Developer *Los Angeles, CA*
Self-employed *Sep 2025 – Present*

- **Engineered** multi-regime predictive models using **LightGBM/GARCH**, incorporating feature engineering (P/E, momentum) and volatility filters to capture alpha in volatile markets.
- **Executed** rigorous walk-forward optimization on QuantConnect (slippage, commissions, regime filters), analyzing historical trends to validate predictive signals for near-term live deployment.

NumerAI · Hedge Fund Competition *Los Angeles, CA*
ML Competitor *May – Aug 2025*

- **Deployed** cross-sectional ML alpha signals on ~280M rows and 2.4k features, successfully generating market-neutral 20-day return forecasts.
- **Secured** top-tier validation performance (**CORR** ≈ 0.039, **Sharpe** ≈ 1.38 across 300+ eras) using LightGBM with purged time-series validation.

Euronext Securities *Milan, Italy*
Custody Intern · Income & Fiscal Services *May – Nov 2023*

- **Automated** the reconciliation of 1,000+ annual corporate events by programming a custom **VBA tool**, slashing late-payment detection time from ~1 hour to **<1 minute** while ensuring **100% accuracy**.
- **Communicated** complex fiscal discrepancies to internal stakeholders, ensuring timely resolution of structured product anomalies.

Deloitte Consulting *Milan, Italy*
Junior Analyst · Financial Services Industry *May – Aug 2022*

- **Spearheaded** functional design and rollout of a secondary-market tax-credit platform, collaborating with cross-functional teams to enable **1+ bn** in transactions and adoption by **5+ major institutions**.

QUANTITATIVE RESEARCH PROJECTS

Macro Regime Duration Model GitHub
Delta-Neutral Options Simulator GitHub
Options Parity Checker GitHub
Post-Earnings Drift Backtest GitHub

SKILLS

Finance & Methods — Derivatives pricing (Black-Scholes, Greeks, binomial trees), stochastic calculus, regime detection, cross-sectional factor models, time-series forecasting (ARIMA/GARCH), portfolio optimization, Monte Carlo simulation, risk management

Programming & Tools — Python (pandas, NumPy, scikit-learn, statsmodels, LightGBM, QuantConnect), Pine Script, C++, SQL, Git, Excel/VBA, LaTeX