Matteo Craviotto

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

EDUCATION

Master of Science, Financial Engineering, GPA: 3.9 — *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, Corporate Finance

Bachelor of Science, Finance, GPA: 3.7 — *London, Turin, Berlin*
ESCP Business School — *2024*

modeled the impact of macroeconomic shocks (monetary policy, inflation) on alternative asset correlations using regime-dependent frameworks to identify breakdown points during market stress.

PROFESSIONAL EXPERIENCE

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

- Performed rigorous **backtesting & walk-forward optimization** on QuantConnect with slippage, commissions, and regime filters; preparing the system for **near-term live deployment** on equities and futures, leveraging **5+ years** of personal trading experience.
- Developed a proprietary, fully autonomous multi-regime strategy leveraging **value** (P/E) and **momentum** signals, protected by a macro-driven **Cash-to-Gold filter** (SPY MA 20/80 cross) and **VIX-based volatility management**.
- Designing and backtesting advanced predictive models using **ARIMA/GARCH** for next-day return forecasting across equities and forex.

NumerAI · Hedge Fund - Competition — *Los Angeles, CA*
ML Competitor — *May – August 2025*

- Developed and deployed **cross-sectional ML alpha signals** on ∼280M rows and 2.4k features, generating **market-neutral 20-day return forecasts**.
- Achieved robust validation performance (**CORR** ≈ 0.039, **Sharpe** ≈ 1.38 across 300+ eras) using **LightGBM** with **purged time-series validation**; live in Numerai hedge fund (forward **Sharpe** ≈ 0.64 ongoing).

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

- Reconciled 1,000+ annual corporate events across structured products and engineered a **VBA automation tool** that cut late-payment detection time from ∼1 hour to **<1 minute**, ensuring **100% accuracy**.

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

- Contributed to design and rollout of Deloitte's first secondary-market tax-credit platform, enabling Italian banks to resell credits across **1+ bn** in transactions; achieved 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 — Time-series forecasting (ARIMA/ARMA/GARCH), portfolio optimization, risk management, derivatives pricing

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