

**Luca Garbi**  
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## Education

- **ETH Zürich** Zürich, Switzerland  
*Master's Degree in Physics* Sep. 2020 - Aug. 2023
  - Focus on Statistical Physics, Quantum Information Processing and Mathematical Finance
  - Final thesis title: A collateral concentration framework for non-financial collateral
- **Stony Brook NY University and UZH Zürich**  
*Winter School in Quantitative Finance* Jan. 2022 - Feb. 2022
  - The programme provided in-depth knowledge of the most recent quantitative finance methods on machine learning, risk management, hedging and portfolio optimization.
- **University of Trento** Trento, Italy  
*Bachelor's Degree in Physics* Sep. 2017 - Jul. 2020
  - Final Grade: 110/110 cum laude
  - Final thesis title: Heralded single photon sources based on intermodal four wave mixing

## Work Experience

- **Credit Suisse / UBS Group** Zürich, Switzerland  
*Quantitative Analyst and Modeler* Oct. 2021 - Present
  - Quant modeler and analyst; first in the Global Collateral Portfolio and currently in the Trading Credit Risk team.
  - Responsible for analysis and concentration models research, model implementation and stakeholders management.
- **Credit Suisse** Zürich, Switzerland  
*Quant Risk Analyst Intern* Jul. 2021 - Sep. 2021
  - Internship in the Quantitative Analysis & Technology segment of the bank, full-time offer received.
  - Designed and implemented pricing for on-the-fly evaluation of structured products.
- **University of Trento** Trento, Italy  
*Research and Didactic Laboratories Assistant* Feb. 2019 - Jan. 2020
  - Part-time collaboration to support and supervise the didactic laboratories of the Physics Department.
  - Selected through merit-based competition notice "150-hour".
- **Hotel Collini** Pinzolo, Italy  
*Front office executive and salesperson* 2017 - 2018
  - Full-time job as front office executive and sales during the 1st year of BSc.
  - Responsibilities included both front and back office, adopting the whole MS Office Suite.

## Skills

**Languages:** Italian - native, English - fluent, German - intermediate, French - basic

**Programming Languages:** Python, PySpark, MATLAB, C/C++, SQL, EasyLanguage, MQL4/MQL5

**OS and Software Development:** Linux, Git, Palantir Foundry, MS Office, LaTeX, Power BI, Tableau

## Extracurriculars and Certificates

**Investment Management with Python and Machine Learning**, EDHEC Business School via Coursera

**School of Innovation on tech and entrepreneurship**, University of Trento

**Winter School on Computational Physics of the Cell**, University of Trento

**IELTS English certificate - Band 8 (CEFR C1/C2)**, British Council