

Ramiro Vignolo

QUANTITATIVE ANALYST & DEVELOPER · NUCLEAR ENGINEER

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Summary

Applied Scientist

Vast experience in mathematical modeling, numerical simulation and programming applied in both open source and proprietary software for solving scientific problems in different domains, such as nuclear & reactor physics, heat transfer, and finance.

Professional Experience

CRISIL

LEAD QUANTITATIVE ANALYST OR TECHNICAL MANAGER / SENIOR QUANTITATIVE ANALYST

Buenos Aires, Argentina

Apr. 2019 - Present

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CRISIL

SENIOR QUANTITATIVE ANALYST

New York, United States

Oct. 2018 - Mar. 2019

- Development of plausible future forecasts for macroeconomic and market variables in the context of Current Expected Credit Loss models.
- Design, development, and maintenance of a forecasting suite which implemented several methodologies.

CRISIL

SENIOR QUANTITATIVE ANALYST

Buenos Aires, Argentina

Sep. 2017 - Sep. 2018

- Price and risk management of Equity and Hybrid (IR/FX/COMM) exotic financial derivatives.
- Scrutiny of pricing methodology, model soundness and test suite design.
- Responsible for technical documentation and executive summary report.
- Calibration, benchmarking, computational performance, hedging, limiting cases, stability and convergence tests. CCAR stress testing.

BESNA

NUCLEAR ENGINEERING CONSULTANT

Buenos Aires, Argentina

Dec. 2016 - Dec. 2017

- Design and development of Heat Transfer – Two-Phase Flow complex calculation codes for Nuclear Reactors.

TECNA

S/SR NUCLEAR ENGINEER

Buenos Aires, Argentina

Oct. 2014 - Aug. 2017

- Development of Reactor Physics (neutronic, thermohydraulic and control) high performance calculation codes.
- Detailed engineering projects for Nuclear Power Plants.
- Specialist in calculations and analysis for Nuclear Reactors.

Academic Formation

Balseiro Institute, Cuyo National University & National Atomic Energy Commission

San Carlos de Bariloche, Argentina

BACHELOR AND MASTER OF SCIENCE IN NUCLEAR ENGINEERING

2011 – 2014

- Thesis: *Conceptual Design of a Compact Nuclear Research Reactor Core*.
- Director: PhD. Eduardo VILLARINO.

National Technological University, Haedo Regional Faculty

Buenos Aires, Argentina

AERONAUTICAL ENGINEERING

2009 – 2011

- Completed the first two years.

Research Internships

INVAP S.E.

NUCLEAR ENGINEERING DEPARTMENT

San Carlos de Bariloche, Argentina

Jun. 2013 – Jun. 2014

- Nuclear Engineering graduate dissertation.

Honors & Awards

Skills

Programming C/C++/C#, Julia, Python, FORTRAN, R, Scripting (bash, AWK, sed, curl, etc), T_EX, etc.

Software Git (CI/CD), GNU/Linux, GNU Scientific Library, PETSc, SLEPc, GNU Octave, Matlab, Mathematica, etc.

Other

Citizenship Argentinean.

Birth year 1990 (29 years old).

Languages Spanish (native) and English (fluent).