# Léo Aparisi de Lannoy

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### Summary \_\_\_\_\_

Ph.D. in Financial Economics, with a specialization in Macroeconomics and Asset Pricing, eager to apply his skills in Statistics, Economics, and Programming to quantitative challenges. Seeking positions in Quant Finance, starting in Summer 2024.

# Education \_\_\_\_\_

University of Chicago	Chicago, USA
Ph.D. in Financial Economics	September 2018 - June 2024
• Dissertation on Asset Pricing Implications of Monetary Policy Normalization. Specialization in Macroeo	conomics & Asset Pricing.
Paris School of Economics	Paris, France
M.Sc. Analysis and Policy in Economics, summa cum laude	September 2016 - June 2018
Ecole Normale Superieure Ulm	Paris, France
B.Sc. in Physics, cum laude	September 2013 - June 2016

# Experience \_\_\_\_\_

Instructor Tanics in Economics	University of Chicago
<ul> <li>Designed and delivered lectures for Master students in Financial Mathematics on macroeconomics, and dynamic assert</li> </ul>	et pricing.
Teaching Assistant	University of Chicago
Empirical Analysis II; Money, Banking, and the Financial Crisis; Financial Markets in the Macroeconomy; Risk, Uncertainty, and Value; Monetary Economics I; Theory of Income I	2019 - 2022
<ul> <li>Assisted PhD and Executive MBA level classes on macroeconomics, time series econometrics, and dynamic programi</li> </ul>	ming.
Research Assistant	University of Chicago
Lars Peter Hansen & Thomas J. Sargent, Ufuk Akcigit	2019 - 2020
• Developed a quantitative model of the optimal taxation for R&D Policies in the US using Numpy and Scipy.	

## Publications \_\_\_\_\_

 Managing Public Portfolios
 2022

 joint with Anmol Bhandari, David Evans, Mikhail Golosov and Thomas J. Sargent
 (R&R Journal of Political Economy)

 • Characterized numerically the optimal US maturity structure using macro and bonds market data. Calibrated model highlights that the interest rate risk shapes the US debt portfolio.

• Implemented an affine dynamic asset pricing model of the US government bond market in Python (Pandas, Numpy, Scipy).

## Honors & Awards \_\_\_\_\_

- 2019 Martin C. And Margaret M. Lee Prize, Best Performance in the Graduate Macroeconomics Sequence
- 2018 Neubauer Fellowship, Graduate Fellowship
- 2012 First Prize, French National History Competition (Concours General)

#### Skills \_\_\_\_\_

 Programming
 Python (Numpy, Scipy, Pandas, Pola-rs, Matplotlib, Seaborn, scikit-learn, PyTorch, JAX), Julia (DataFrames, JuMP, Plots), SQL

 Software
 CLI/Unix, Linux (Debian), Virtualization (Proxmox, LXC), Docker, ZFS, S3 Storage, Git, Wireguard VPN, Vim/Neovim, 上下X, Pandoc Markdown

 Data
 OLS, ARMA, Machine Learning, Deep Learning, Fourier Analysis, Maximum Likelihood, Generalized Method Moments

 French (Native), English (Fluent), Spanish (Proficient)
 Coffee Barista, Cooking, Soccer, Travelling, Self-Hosting, Reading about History, Physics Videos