

Alessandro Micheli

CONTACT DETAILS

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WORK EXPERIENCE

BNP Paribas, London, United Kingdom 09/2021-12/2021
Quant Trader Intern

Virtu Financial, London, United Kingdom 06/2021-08/2021
Summer Intern

10 weeks internship working closely with the Prop Trading Quant Team.
I have focused on conducting research and develop a statistical machine learning model to refine and improve the monetisation of trading strategies, working from the initial model design to moving the model to production.

Imperial College London, London, United Kingdom 06/2019-09/2019
Summer Research Assistant at the CFM-Imperial Institute for Quantitative Finance.

I have worked part-time for approximately 4 months.
I have developed a `python` package for Capital Fund Management (CFM) to analyse financial data.

University of Oxford, Oxford, United Kingdom 06/2018-08/2018
Summer Research Assistant in the Particle Physics Group.

Big-Data Analysis in Higgs Boson Physics coded in C++.
My work contributed to [1].

Weizmann Institute of Science, Rehovot, Israel 06/2017-08/2017
Summer Research Assistant in the Heavy Ion Physics Group.

I collaborated with the Heavy Ion Physics group as part of the Kupciner-Getz International Science Summer School. My work focused on performing Big-Data Analysis coded in C++ in the context of long-range correlations in Z -tagged pp collision at 8 TeV.

EDUCATION

Imperial College London, London, United Kingdom 09/2019-Currently
Ph.D. in Mathematics.

Part of the Centre for Doctoral Training in Mathematics of Random Systems.

Fully Funded by EPSRC.

Supervisors: Prof. Damiano Brigo and Dr. Eyal Neuman.

Research Interests: Applications of Stochastic Analysis to Mathematical Finance, Financial Data Analysis, Machine Learning, Market Microstructure and Algorithmic Trading.

University of Cambridge, Cambridge, United Kingdom 09/2018-06/2019
Master of Advanced Studies in Applied Mathematics.

Part III of the Mathematical Tripos, Pembroke College.

Final Grade: Distinction.

King's College London, London, United Kingdom 09/2015-06/2018
Bachelor of Science in Physics with Theoretical Physics.

Final Grade: 92/100, **Class Rank:** 1st out of about 100 students.

PROGRAMMING SKILLS

Programming skills include:

1. **Python**
2. **L^AT_EX**
3. **SQL**

As part of [3] I developed an open-source python package `pyndex` which reproduces the Russell 1000, 2000 and 3000 indexes.

PUBLICATIONS

- [1] Jacob Amacker et al. “Higgs self-coupling measurements using deep learning and jet substructure in the $b\bar{b}b\bar{b}$ final state”. In: *Journal of High Energy Physics* 2020.12 (2020), pp. 1–58.
- [2] Alessandro Micheli, Johannes Muhle-Karbe, and Eyal Neuman. *Closed-Loop Nash Competition for Liquidity*. (Submitted to a peer-reviewed journal). 2021. arXiv: 2112.02961.
- [3] Alessandro Micheli and Eyal Neuman. *Evidence of Crowding on Russell 3000 Reconstitution Events*. (Submitted to a peer-reviewed journal). 2020. arXiv: 2006.07456.

AWARDS

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| EPSRC Mathematics of Random Systems Ph.D. Scholarship | 2019 |
| Scholarship for Ph.D. in Mathematics at Imperial College London. | |
| Foundation Scholar | 2019 |
| Pembroke College, University Of Cambridge, Cambridge, United Kingdom Awarded for very strong First Class performance in examination. | |
| Foundress Prize | 2019 |
| Pembroke College, University Of Cambridge, Cambridge, United Kingdom Awarded for very strong First Class performance in examination. | |
| Cambridge European Scholarship | 2018 |
| University of Cambridge, Cambridge, United Kingdom Awarded for a MAST in Physics. Approximately 11,000£. (Declined) | |
| Layton Science Research Award | 2018 |
| King’s College London, London, United Kingdom Best promise of aptitude and genius for original scientific work. | |
| Nikon Prize for Physics Project | 2018 |
| King’s College London, London, United Kingdom Best performance in the third year physics project. | |
| Sambrooke Exhibition in Natural Science (Physics) | 2017 |
| King’s College London, London, United Kingdom Best results during the first or second year of study in Physics. | |
| Gordon Rogers Scholarship | 2017 |
| King’s College London, London, United Kingdom Awarded to the five best second year students in the Physics Department. | |
| The Andrewes Prize | 2017 |
| King’s College London, London, United Kingdom Best all-round performance in the examinations set on Physics courses taken in the second year. | |

LANGUAGES

Italian: Native Speaker.
English: Fluent.