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Stefano Galiani

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WORK EXPERIENCE

[09/2022 – current] **Adjunct Professor , Department of Mathematical Models for Financial Decisions**

University of Rome La Sapienza, Faculty of Economics

City: Rome
Country: Italy
Main activities and responsibilities:
Econometrics for Financials Markets module within the Faculty of Economics, Master Degree in Financial Risk and Data Analysis. Theory and Implementation in Python/R of advanced statistical and Machine Learning models for financial data analysis, asset allocation and risk management.

[07/2018 – 1/2021] **Derivatives Trader**

HSBC Bank USA

City: New York
Country: United States
Main activities and responsibilities:
Head of Credit Derivatives Trading for North America Investment Grade and High Yield Indices. Machine Learning driven Market making, Risk Management and Pricing systems for credit derivatives

[04/2012 – 05/2018] **Hedge Fund Portfolio Manager**

Bluecrest Capital Management / Paloma Partners Investment Management

City: New York
Country: United States
Main activities and responsibilities:
Overseen a machine-learning based strategy on credit and equity derivatives volatility arbitrage using indices, options and ETF.

[08/2009 – 03/2012] **Derivatives Trader**

Deutsche Bank

City: New York
Country: United States
Main activities and responsibilities:
Head of US and European Credit Correlation Trading. Managed a team of 6 people between London and New York responsible for market making, risk management and system design of structured credit products.

[06/2008 – 07/2009] **Structured Credit Trader**

Morgan Stanley

City: New York
Country: United States
Main activities and responsibilities:
Executive Director in the Structured Credit Product Group. Managed the exotic and complex risk credit book. Responsible for structuring, pricing and trading bespoke credit investment solutions for the Bank's institutional clients.

[10/2003 – 05/2008] **Quantitative Trader**

Merrill Lynch

City: New York
Country: United States
Main activities and responsibilities: Responsible for market making, risk management and system design of structured credit and ABS index products in North America

EDUCATION AND TRAINING

[02/2021 – 02/2022] **Master of Science in Data Science and Statistical Learning**

University of Florence / IMT School of Advanced Studies Lucca

Address: Florence and Lucca, Italy
Final grade: 110/110 summa cum laude
Thesis: Optimal Features Selection: a Reinforcement Learning Approach

[09/2002 – 09/2003] **Master of Science in Financial Mathematics**

King's College, University of London

Address: London, United Kingdom
Final grade: Distinction
Thesis: Copula functions and their Applications in Pricing and Risk Managing Multiname Credit Derivative Products

[09/1996 – 07/2001] **MA, BSc in Economics**

La Sapienza, University of Rome

Address: Rome, Italy
Final grade: 110/110 summa cum laude
Major: Financial Mathematics
Thesis: Pricing and Risk Management of Equity and Rates Structured Notes