Luca Sbardella - CV

- Info
- Work Experience
  - Director - Quantmind
  - Director - Quantitative Analyst - Citi
  - Fund Manager - Investec Asset Management
  - Option Trader - Ulpia SA
  - Strategist - JWM Partners
  - Quantitative Analyst - Nomura
- Education
  - Imperial College London
  - Politecnico di Torino
  - Liceo Scientifico Galileo Galilei

Info

Name: Luca Sbardella
Url: http://lucasbardella.com
Email: luca@quantmind.com
Nationality and status: Italian - married
Residence: London, UK
Qualifications: PhD, Laurea
Birth: 30-Dec-1971, Adria - Italy
Linkedin: https://www.linkedin.com/in/lucasbardella
GitHub: https://github.com/quantmind
Interests: technology, finance, world economics, cycling, skiing, football, wine, chess
Keywords: trading strategies, quantitative finance, statistics, machine-learning, data analysis, stochastic calculus, application development, visualization, database, concurrency, Linux, open-source, technology, WSET
Coding: Python, Javascript, R, Lua, C++, C, C#, Excel/VBA, FORTRAN

Work Experience

Director - Quantmind

Privately Held; Myself Only; Computer Software industry;
http://quantmind.com

November 2008 - Present. London, UK

Consultant specialising in quantitative data analysis, realtime web applications, visualization of complex datasets and full stack technological solutions.

Specialities: quantitative finance, calculus, machine learning, data analysis, web applications

Coding: Python, JavaScript, C, C++, R, Lua
Data Stores: PostgreSQL, Redis, MongoDB, Google data store, Amazon DynamoDB

Director - Quantitative Analyst - Citi

Public Company; Investment Banking industry

July 2011 – March 2014 (2 years 9 months) London, UK

Development of a web-based application for quantitative analysis of **interest rate options strategies**. Working closely with the head of the exotic trading desk, the development started in April 2009 during a 6 month contract with Citi, then extended for another year and eventually continued as a permanent position in July 2011.

The server was written in Python with the front end in JavaScript. Time-series and user data was stored in redis for real time performance. Several open source libraries were adopted to perform econometric and statistic time-series calculations, including numpy, pulsar and pandas. Option prices and sensitivities were calculated using Citi proprietary libraries. Excel/VBA and Python REST-API were also developed and used by the desk.

Coding: Python, JavaScript, C, C++, R, Lua, Excel/VBA
Data Stores: PostgreSQL, Redis, MongoDB

Fund Manager - Investec Asset Management

Public Company; Investment Management industry

March 2008 – April 2009 (1 year 2 months) London, UK

Creating a new Quantitative Hedge Fund product within an established Asset management firm. I was part of a group of five where I was heading the technological and algorithmic part of the project.

Coding: Python, JavaScript, R

Option Trader - Ulpia SA

Privately Held; No longer operating; Financial Services industry

May 2006 – September 2007 (1 year 5 months) - Chiasso, Switzerland

Quantitative trading in currency and currency options at a start-up Hedge Fund.

Coding: C#, Excel/VBA

Strategist - JWM Partners

Privately Held; Financial Services industry

October 2003 – March 2006 (2 years 6 months) - London, UK

Investment strategist in an established Hedge Fund manager.

Working closely with Partners and technologists to develop quantitative and macro investment strategies in Fixed Income and Currency Volatility.

Coding: C++, C#, Excel/VBA

Quantitative Analyst - Nomura

Public Company; Investment Banking industry

April 2000 – August 2003 (3 years 5 months) - London, UK

Quantitative analyst/trader in propriety trading group. Researching and trading in Fixed Income.

Coding: C++, Excel/VBA

Education

Imperial College London

1996 – 2000 - London UK

PhD, Applied Mathematics, Computational Fluid Dynamics.

PhD Thesis: Simulation of Unsteady Turbomachinery Flows for Forced Response Predictions
(online at http://goo.gl/cMCbwm)

Coding: FORTRAN, C++

Politecnico di Torino

1990 – 1995 - Turin, Italy

Five year degree (Laurea) in Aeronautical Engineering. Lectures included Mathematics, Physics, Calculus, Mechanics and Computing.

Graduated with maximum mark **110/110**.

Liceo Scientifico Galileo Galilei

1985 - 1990 - Adria - Italy