Baumackerstrasse 46 Zürich, Switzerland (+41) 782 070 826 lucagarbi2@gmail.com www.lucagarbi.space

Education

ETH Zürich

Zürich, Switzerland

Master's Degree in Physics

Sep. 2020 - Aug. 2023

- Focus on Statistical Physics, Quantum Computing and Mathematical Finance
- Final thesis title: A collateral concentration framework for non-financial collateral

Stony Brook NY University and UZH Zürich

Winter School in Quantitative Finance

Jan. 2022 - Feb. 2022

- The programme provided in-depth knowledge of the most recent quantitative finance methods on machine learning, risk management, hedging and portfolio optimization.

University of Trento

Trento, Italy

Bachelor's Degree in Physics

Sep. 2017 - Jul. 2020

- Final Grade: 110/110 cum laude
- Final thesis title: Heralded single photon sources based on intermodal four wave mixing

Work Experience

Credit Suisse - UBS Group

Zürich, Switzerland

Quantitative Analyst and Modeler

Oct. 2021 - Present

- Quant modeler and analyst; first in the Global Collateral Portfolio and currently in the Trading Credit Management team.
- Responsible for analysis and concentration models research, model implementation and stakeholders management.

Credit Suisse Zürich, Switzerland

Quant Risk Analyst Intern

Jul. 2021 - Sep.2021

- Internship in the Quantitative Analysis & Technology segment of the bank, full-time offer received.
- Designed and implemented pricing for on-the-fly evaluation of structured products.

University of Trento

Trento, Italy

Research and Didactic Laboratories Assistant

Feb. 2019 - Jan. 2020

- Part-time collaboration to support and supervise the didactic laboratories of the Physics Department.
- Selected through merit-based competition notice "150-hour".

Hotel Collini Pinzolo, Italy

Front office executive and salesperson

2017 - 2018

- Full-time job as front office executive and sales during the 1st year of BSc.
- Responsibilities included both front and back office, adopting the whole MS Office Suite.

Skills

Languages: Italian - native, English - fluent, German - intermediate, French - basic

Programming Languages: Python, PySpark, MATLAB, C/C++, SQL, EasyLanguage, MQL4/MQL5

OS and Software Development: Linux, Git, Palantir Foundry, MS Office, LaTeX, Power BI, Tableau

Extracurriculars and Certificates

CFA Level I, November 2023, CFA Institute

Investment Management with Python and Machine Learning, EDHEC Business School via Coursera

School of Innovation on tech and entrepreneurship, University of Trento

IELTS English certificate - Band 8 (CEFR C1/C2), British Council