tutor ID: 306844



Online option:

Ich bevorzuge Onlineunterricht, schließe aber Unterricht vor Ort nicht aus.

city: 20582 Milano, Italia

Subject:

Econometrics, Quantitative Trading, Quantitative Finance, Risk Management, P&L, Financial Mathematics, Machine Learning, R, SPSS, Stata, Matlab, EViews, Gretl,
Statistics

qualification:

MsC in Engineering with top marks and research assistant of Econometrics for Italian top University.

Business Expert in Risk Management. Academic Research in Quantitative Finance and Algorithmic Trading
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level:

University

details:

Common discipline covered, Econometrics (with applications in R, Stata, SPSS, Eviews, Gretl), Statistics, Financial Mathematics, Quantitative Support for Master Degree Thesis (from Regressions to all statistical applications), Risk Management, Mathematics, Computer
Science

I help with assignments, exams, presentations, advanced research, dissertations, big programming projects and general skill enhancement. Proficient in all major statistical packages, R, SPSS, Stata, Matlab, EViews,
Gretl.

Technical Skills (application and often implementation from scratch),

1) Econometrics, Multivariate Regression, Discrete variable models (i.e. Logit), Time series models (i.e. AR/MA, ARCH/GARCH), Vector AutoRegressive model (VAR), Cointegration (Engle-Granger, VECM), Long-memory process (Fractional Integration), Regime switching models (Hamilton Filter), Kalman Filter, Unobserved Components ARIMA model, Beveridge-Nelson decomposition (Hansen's approach), Copula methods, Metropolis-Hastings algorithm, Black-Litterman model (Meucci's approach), Hierarchical Risk
Parity

2) Quantitative Trading (Mid-High Frequency Trading), Stat Arb & Pairs Trading models, Order Imbalance & Order Replenishment effects on intraday returns, Optimal Setup of Entry-Exit Trading Triggers for Quant Trading Strategies, Stat Arb Bertram Model, Data sampling rules for non equally-spaced data (time vs. volume clock for high freq data), Bid-Ask Bounce Bias & Sahalia Method for Microstructure Noise Estimation & Test, Hayashi-Yoshida Lead-Lag Index, D'Aspremont Method for Mean Rev Portfolios, Market Fragmentation in Financial Markets, High-Low prices & Pivot Points trading rule, Trend Following Strategy, Avellaneda-Stoikov Model for Optimal Trading
Execution

3) Risk Management, P&L production & analysis for energy trading, VaR & Profit at Risk for energy trading, Merton approach for Credit VaR with/without credit rating migrations, EVT & Copula-based VaR, Stress Test models, Structured Credit Models for Regulatory Risk-Transfer, Additional Value Adjustments for Balance Sheet, Risk Aggregation, Model Risk, Interpolation Methods for multi-year PD Term Structure, Methods for Semidefinite-Positive Corr Matrix
Adjustment

4) Financial Mathematics, Longstaff-Schwartz, HJM model (Glasserman's scheme), Greeks with Finite Difference Method, CPPI Products & Cushion Multiplier
Setup

5) Machine Learning, Support Vector Machine, Decision Tree, Principal Component Analysis & Regression, XGBoost, Random
Forest

Price:

(subject to negotiation), starting at 11 EUR/h

Times:

morning forenoon noon afternoon evening

Other contact options:

Mobile phone: Yes, available.

e-mail: Yes, available.

Contact details are not public and will only be exchanged after you have made contact.

Contact:

tutoring-agency.com/register
Registration is free and without obligation.
Vergütung ist Verhandlungssache (VHS).

Prices & Terms and Conditions:

More information at: prices | conditions | company | privacy