STEVEN BATTILANA

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EXPERIENCE & LEADERSHIP

President & External Relations
Analytics Club at ETH

📅 Sep 2019 – Mar 2021   📍 Zurich, Switzerland

- Leading the board of eight people including budgets, finances and spending
- Increased member base by 187% to 430 establishing one of the largest data science student societies in Switzerland
- Fostering new collaborations in the academic world and industry resulting in an income growth of 267%

Internship as Quantitative Researcher
Hashdex Asset Management

📅 Jul 2019 – Aug 2019   📍 Rio de Janeiro, Brazil

- Developed a backtesting pipeline to enable active trading strategy research (Python, Zipline, Vagrant)
- Optimised fixed income and crypto mixed fund rebalancing using regime switching with dynamic Bayesian networks and hierarchical hidden Markov models (Python, R)

Internship as Quantitative Developer
Oxford Asset Management ($4B AUM)

📅 Mar 2018 – Jun 2018   📍 Vaduz, Liechtenstein

- Automated the company's workflow for MiFID II compliance including setting up several monitoring tools (C++, Python, HTML, CSS and JavaScript)
- Received feedback for being easy to work with and a good communicator
- Set a new standard for interns by deploying six projects within four months

EDUCATION

MSc in Computer Science
Swiss Federal Institute of Technology (ETH Zurich)

📅 Sep 2019 – present   📍 Zurich, Switzerland

- Focus in Data Science and Quantitative Finance
- Relevant courses: financial engineering, machine mearning in finance, deep reinforcement learning
- Teaching assistant for linear algebra at ETH Zurich

MSc in Artificial Intelligence and Machine Learning
Imperial College London (ICL)

📅 Oct 2018 – Jun 2019   📍 London, United Kingdom

- Study abroad for a year at the Department of Computing
- Relevant courses: optimisation, computational finance, probabilistic inference, deep learning

BSc in Computer Science
Swiss Federal Institute of Technology (ETH Zurich)

📅 Sep 2014 – Sep 2019   📍 Zurich, Switzerland

- Relevant courses: numerical methods for partial differential equations, high performance computing, mathematical foundations for finance
- Teaching assistant for analysis and linear algebra at ETH Zurich

BSc in Physics (not completed)
Swiss Federal Institute of Technology (ETH Zurich)

📅 Sep 2012 – Aug 2014   📍 Zurich, Switzerland

- Started the Bachelor and then moved on to Computer Science

PROJECTS

GAN Project (ETH Zurich) 🐍
- Title: Adaptive BEGAN for Galaxy Image Generation
- Link: https://bit.ly/3qrTUJG

World Models Project (ETH Zurich) 🐍
- Title: Analysis of spacial and temporal awareness of the World Models Agent
- Link: https://bit.ly/3rXc9qR

Variational Autoencoder (pet project) 🐍
- Developed a Jupyter Notebook showcasing theory and implementation of a variational autoencoder Implemented using PyTorch
- Link: https://bit.ly/2VH2JmK

MEng Computing Individual Project (ICL) 🐍
- Title: Evaluation of Behavioural Cloning for Robot Control
- Successfully trained a neural network to find an imitating policy in the 2D reacher environment
- Link: https://bit.ly/3djDqj8

Bachelor Thesis (ETH Zurich)
- Title: Statistical agent-based modelling (SABM) approach towards complex financial and economic systems
- Achieved threefold speed up of the SABM (Go)
- Link: https://bit.ly/3pl6lWj

SKILLS & INTERESTS

Programming Skills
- *Proficient:* Python 🐍
- *Advanced:* C/C++, Go, Matlab, OpenMP
- *Good:* Azure, CSS, Cypher, Dremel, Eiffel, Haskell, Hadoop, HBase, HTML, Java, JavaScript, JSON, MapReduce, MongoDB, MPI, Neo4j, OLAP Cube, R, Rumble, Spark, SQL, XML, YARN, ZooDB
- *Libraries:* PyTorch, Scikit, Pandas, Keras, Tensorflow, Zipline

Languages
- German (Native)
- Portuguese (second mother tongue, oral)
- French (basic)

Awards
- Winner of the Imperial College Data Science Institute Insurance Pricing Competition 2019
- Winner of the Man Group and Algorithmic Trading Society Challenge 2018
- Third placing in the BlackRock's Algothon 2018 (Hackathon)

Activities
- Setting up one of the first job fairs for mathematicians & physicists at the ETH Zurich (mindphair.ethz.ch)

Sports
- League football at FC Wiedikon in Zurich since the age of seven