# LINDA GENTILI

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## EDUCATION

Expected 12/26 **NEW YORK UNIVERSITY** New York, NY
**The Courant Institute of Mathematical Sciences**
**M.S. in Mathematics in Finance**

- ***Expected Coursework:*** object-oriented programming, cointegration and statistical arbitrage, Bayesian inference, hidden Markov models, Markov chain, Monte Carlo, and stochastic calculus

09/19 - 03/22 **LUISS GUIDO CARLI UNIVERSITY** Rome, Italy
**M.S. in Finance**

- ***Coursework:*** linear algebra, econometrics, probability theory
- ***Honors/Awards:*** Laude (highest academic distinction in Italy), Cultivate a Talent Scholarship (full-ride, merit-based scholarship awarded by Ferrari S.p.A. to 1 student in Italy), Research Abroad Scholarship (merit-based scholarship for master's thesis research, awarded by LUISS)
- ***International Experience:*** EDHEC Business School, Nice - Exchange in Finance, 08/20 - 01/21

09/16 - 07/19 **B.S. in Economics and Management**

- ***Honors/Awards:*** Laude (highest academic distinction in Italy)

## EXPERIENCE

**BANCA PROFILO** Milan, Italy

05/23 - 09/25 **Portfolio Manager** (Collective Funds and AI Strategy Division) **(Python)**

- Managed $30MM AUM credit arbitrage and relative value fund for professional investors
- Executed trades across fixed-income and credit markets, including strategies on inflation breakevens, swap spreads, negative bond-CDS basis, and credit index skew
- Built Python tools for live monitoring of inflation-linked relative value (real yields, breakevens, iota); forecasted Bund–swap spreads; estimated asset-class VaR via FHS and DCC correlations

07/22 - 05/23 **Assistant Portfolio Manager** (Collective Funds and AI Strategy Division) **(Python)**

- Supported daily operations of 2 alternative investment funds (credit arbitrage and relative value, long-short equity) with verified Bloomberg track records and total AUM of $60MM
- Managed repo financing, securities lending, and rolling of bonds, equity, and FX futures
- Performed portfolio reconciliations, trade booking checks, and risk/performance monitoring

09/20 - 02/22 **ROTMAN INTERNATIONAL TRADING COMPETITION** Toronto, Canada
**Team Leader (2022), Team Member (2021) (Python)**

- Led 4-person LUISS University team in developing trading strategies for simulated markets
- Ranked 4th out of 45 universities worldwide, outperforming teams like Harvard and Fordham
- Focused on algorithmic trading case, using Python API integration (via requests)

## PROJECTS

03/24; 11/23 **BOCCONI UNIVERSITY and LUISS GUIDO CARLI UNIVERSITY** Milan and Rome, Italy
**Guest Lecturer: Trading Strategies in Forex and Credit Markets**

- Taught uncovered and covered interest rate parity and their applications on trading desks
- Explained risk sensitivities and pricing inefficiencies in fixed-income and credit markets

03/22 **LUISS GUIDO CARLI UNIVERSITY** Rome, Italy
**Honors Thesis: DL for Asset Managers: Drivers that Move Ferrari on Wall Street (Python)**

- Built Python-based models to forecast Ferrari S.p.A. stock returns using daily market data
- Implemented and benchmarked ARIMA, LSTM, Transformer, and TFT forecasting models
- Published paper ("Deep Learning for Asset Managers: Drivers that Move Ferrari on Wall Street")

## COMPUTATIONAL SKILLS / OTHER

***Programming Languages:*** Python, MATLAB, R, VBA
***Languages:*** English (fluent), Italian (native)
***Affiliation/Certification:*** Invited as professional counterparty client to Goldman Sachs seminars in London on Foreign Exchange Derivatives (2023) and Interest Rate Derivatives (2023), taught by senior traders and academics
***Interests:*** Rhythmic Gymnastics (10 years, ranked 3rd in Italian National Twirling Solo)