Nachhilfelehrer ID: 306844

Online-Option:

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

Ort: 20582 Milano, Italia

Fächer:

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

Qualifikation:

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.

Niveau:

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

Preis:

VHS (Verhandlungssache), ab 11 EUR/h

Zeiten:

Morgens Vormittags Mittags Nachmittags Abends

Weitere Kontaktmöglichkeiten:

Mobil: Ja, vorhanden.

E-Mail: Ja, vorhanden.

Kontaktdaten sind nicht öffentlich und werden erst nach Kontaktaufnahme ausgetauscht.

Kontakt aufnehmen:

www.nachhilfe-rechnungswesen.de/register
Registrierung kostenlos und unverbindlich.

Vergütung ist Verhandlungssache (VHS).

Preise & AGB:

Mehr Informationen unter: Preise | AGB | Impressum | Datenschutz