Santiago Walliser

DoB: 25th of January 1995
Nationality: Swiss, Spanish

contact

Klausstrasse 49
8008 Zürich
Switzerland

+41 (0) 79 295 52 26

santiago@walliser.li

languages

German: Native
Spanish: Native
English: Fluent (C1)
French: Fluent (B2)

programming

Java	●●●●○
C++	●●●○○
Python	●●●●●
MATLAB	●●●●●
R	●●●●●
Javascript	●●○○○
STATA	●●●●○
PostgreSQL	●●●●○
mongoDB	●●●○○
VBA	●●○○○
Bloomberg	●●●●○
LaTeX	●●●●○

Profile

Multi-lingual, interdisciplinary quantitative finance professional with extensive experience in data science and investment strategy development, particularly using NLP based sentiment analytics. Wide spectrum of interests combined with strong analytical skills based on perseverance and tenacity allow finding creative and innovative solutions. Ongoing part-time work during studies prove time management capabilities. Well-developed communication and interpersonal skills enable to perform as an effective team player. Leadership experience rests on a proactive character and organizational capabilities.

Education

Sep 2021 – Present | **PhD** Candidate – Chair for Entrepreneurship | University of Zurich, CH
Researching Quantitative Investment Strategies based on Sentiment Analytics

Sep 2018 – Jul 2021 | **Master**'s degree – Quantitative Finance, 5.7/6 | University of Zurich, CH
Specialization in Quantitative Investment Strategies and Macroeconomics
Summa cum laude, top 4.3% overall. Further attended lectures in the departments of Mathematics and Computer Science at ETH Zurich. Selected projects:

- Residual Reversal Investment Strategy Enhanced by News Sentiment
- Regime Shift Model using News Sentiment and Hierarchical Risk Parity
- Factor Timing using Machine Learning
- Pricing SPX Options using Machine Learning
- Pairs Trading: Statistical Arbitrage Strategy
- Financial Market Impact of Quantitative Easing

My thesis *"Ahead or behind the curve: The impact of public and private information in option-implied sentiment"* was furthermore rated as excellent (6/6).

Jul 2019 – Jul 2019 | **CSCS-USI Summer School**, 37/40 | Swiss National Computing Center, CH
Effective High-Performance Computing and Data Analytics with GPUs

Jun 2019 – Jun 2019 | **EPFL Summer School**, 5.75/6 | EPF Lausanne, CH
Computational Methods for Economists: Text Analysis and Agent-Based Models

Sep 2016 – Aug 2018 | **Bachelor**'s degree – Computer Science, 4.5/6 | ETH Zurich, CH
Specialization in Information and Data Processing
Completed more than 60 credits towards a Bachelor of Science ETH CS.
Coursework: Algorithms and Data Structures, Algorithms and Probability, Parallel Programming, Programming in Java, Discrete Mathematics, Linear Algebra

Jun 2016 – Aug 2016 | **Harvard Summer School**, 3.7/4 | Harvard University, USA
Intensive Introduction to Computer Science Using Java

Sep 2013 – Jul 2016 | **Bachelor**'s degree – Business and Economics, 5.1/6 | University of Basel, CH
Specialization in Finance and Econometrics
The degree combines macro- and microeconomics with a further focus on econometrics, finance, and multivariate data analysis. The acquired knowledge enabled me to focus my research on algorithmic trading - an area of research in which I wrote my thesis on the *"Liquidity provision by High Frequency Trading - The effect of speeding up the SIX Swiss Stock Exchange"*, which was rated excellent (6/6).

Continued on next page.

Experience

Feb 2022 – Present **JMS Invest –** Hedge Fund, Systematic EU Small Caps L/S — Zurich, Switzerland
Portfolio Manager
Co-development of the new hedge fund primarily through the generation of trading signals based on artificial intelligence combined with classical fundamental analysis.

Apr 2021 – Dec 2021 **UBS –** Artificial Intelligence Center of Excellence — Zurich, Switzerland
NLP and Sentiment Specialist, 60%
- Research in the area of news sentiment analysis for the development of trading strategies and risk management
- Creation of new automated solutions based on text data using artificial intelligence

Jan 2020 – Dec 2020 **UBS –** Artificial Intelligence Center of Excellence — Zurich, Switzerland
Quantitative Analyst / IT Software Engineer
- Strong collaboration with the Quantitative Asset Management department at UBS
- In-depth analysis of various different News Sentiment and Fund Flow datasets identifying strengths and weaknesses of each
- Database construction from scratch with a major emphasis on speed using Python and PostgreSQL
- Backtesting of different return-maximizing or risk-minimizing strategies in order to compare the quality of the data from the different data providers
- Data visualization and analysis using machine learning techniques

Dec 2019 – Present **Chiron Services –** Digital Transformation Startup — Zurich, Switzerland
Co-Founder
Chiron Services was founded with the aim of supporting companies in their digital transformation, focusing on process automatization. We provide data science consulting services as well as specific data products. By leveraging state-of-the-art methods in artificial intelligence such as modern machine learning algorithms, Chiron Services develops innovative digital solutions.

Oct 2018 – May 2020 **PMP –** Portfolio Management Program — Zurich, Switzerland
Quantitative Portfolio Manager – Team Leader, 25%
- Management of a team consisting of six analysts and five portfolio managers with highly diverse backgrounds
- Investment decisions and strategy implementation (1.5M AUM)
- Analysis and development of quantitative investment strategies
- Complementary educational program with theoretical courses spanning predictability and the cross-section of expected returns in Equity, Bond, Currency, and Options Markets

Sep 2017 – Jul 2020 **ETH Zurich –** Department of Management, Technology and Economics — Zurich, Switzerland
Data Scientist – Research Assistant – Chair of Technology and Innovation Management, 40%
- Data analysis, gathering, and preparation procedures using Python
- Database management using PostgreSQL

Sep 2017 – Oct 2018 **ETH Zurich –** KOF Swiss Economic Institute — Zurich, Switzerland
Data Scientist – Research Assistant – Research Division Innovation Economics, 40%
- Patent data preparation process using R and STATA
- Development of web scraping algorithms which automatically update selected KOF datasets
- Data visualization based on interactions with databases

Jun 2015 – Aug 2015 **Link Securities –** Fund and Brokerage — Madrid, Spain
Financial Analysis and Trading – Summer Intern
- Improvement of an existing quantitative trading strategy
- Automation of trader's reports
- Buy-Side analysts assistance in evaluating the expected fundamental values of different Spanish companies
- Brokerage Client Service Team support

Nov 2013 – Jun 2015 **Securitas AG –** Swiss Guarding Company — Basel, Switzerland
Security and Guarding Specialist, 30%

Interests

Professional: Data Science; Quantitative Investment Strategies; Entrepreneurship; Sentiment Analytics

Personal: Principles of Leadership; Photography; Sports (Brazilian Jiu Jitsu, Crossfit, Tennis, Skiing, and Scuba Diving)