



# Daniel Robert-Nicoud

Senior Data Scientist



## Work experience

present  
↑  
2024

### Quantitative researcher

*Squarepoint Capital, Zug*

Quantitative research for systematic trading strategies.

2023  
↑  
2021

### Senior Data Scientist

*Laval Science, Zurich*

- Research and development of state-of-the-art machine learning models for algorithmic trading.
- Quantitative research for systematic trading strategies.
- Development of Python software for multi-market trading simulations for quantitative research, which made possible fast deployment of new trading strategies.
- Design and implementation of a multi-market data framework to manage and standardize data for trading strategy research.

2021  
↑  
2018

### Associate Director

*UBS Business Solutions AG, Zurich*

Hired as Quantitative Risk Modeler, promoted to Associate Director in March 2021.

- Machine learning specialist for credit risk.
- Lead developer of quantitative risk models, including stakeholder interactions, data sourcing, data analysis using machine learning techniques, model implementation, and model maintenance.



## Education

present  
↑  
2021

### DAS in Data Science

*ETH Zurich (outside work hours)*

Specialization in Machine Learning. Publications:

- **Intrinsic Gaussian Vector Fields on Manifolds**, with A. Krause and V. Borovitskiy, currently under review at *AISTATS 2024*.

2018  
↑  
2015

### PhD in Mathematics

*Université Sorbonne Paris Nord*

Main focus on Algebraic Topology and Homotopy Theory, multiple published articles.

2015  
↑  
2010

### BSc and MSc in Mathematics

*ETH Zurich*

Graduated with distinction and awarded the Willi Studer Prize 2016 for the best Masters degree in mathematics.



## Contact

### Email

[daniel.robertnicoud@gmail.com](mailto:daniel.robertnicoud@gmail.com)

### Phone

+41 78 613 77 06

### Residence

8006 Zurich, Switzerland

### Links

[LinkedIn](#)

[Personal website](#)



## Skills

Python (Scikit-Learn, PyTorch, Pandas, Numpy, Scipy, ...)

Machine Learning (neural networks, reinforcement learning, NLP, boosted trees, linear and non-linear regressions, Bayesian statistics, Gaussian processes, classification and clustering methods, ...)

SQL/NoSQL, Spark, Databricks, data pipelines, databases, data modeling

Basic knowledge of C++, Java, and Scala



## Languages

English

Fluent

French

Fluent

Italian

Fluent

German

Intermediate



## Hobbies

Bouldering

Brazilian Ju Jitsu

Argentinian Tango

Lindy Hop