



Daniel Robert-Nicoud

Senior Data Scientist



Work experience

present
↑
2024

Quantitative researcher

Squarepoint Capital, Zug

Quantitative research for systematic trading strategies in the mid-frequency equities space.

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

2023
↑
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, *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

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