



Andrea Barbon

I was born in Venice in 1988 and I'm a sociable and friendly person. I got a degree in pure and applied mathematics at the University of Padova. Then I enrolled in the Master in pure mathematics at the University of Amsterdam. I am currently an SFI PhD Candidate at the department of finance of USI Lugano. Beyond economics, finance, and math, my interests extend to music, politics, software and web engineering. My wife, friends and colleagues appreciate me for being honest, reliable, creative and ready to face complex problems, but also for my calmness and my attitude to mediate and synthesize between conflicting opinions.

Education

Period	Institute	Degree	Thesis	Grade
2014-9, Present	Swiss Finance Institute	PhD in Finance, Advisor Prof. F. Franzoni		
2011-9, 2014-3	VU and UVA of Amsterdam	MasterMath in pure mathematics	Brill-Noether theory for algebraic curves	9/10
2007-9, 2010-6	University of Padua	Bachelor in pure and applied mathematics	Feynman variational principle for	103/110
2002-9, 2007-7	Giordano Bruno, Mestre	High school diploma	Quantum mechanics in Physics and Philosophy	93/100

Research

My research interests are focused on asset pricing, institutional investors, monetary policy and machine learning. I am also interested in derivative markets and cryptocurrencies. Here is a list of my most recent research papers:

1. A. Barbon, A. Buraschi, *Gamma Fragility: Asset Pricing Implications of Delta-Hedging* (2019), *Working Paper* (2019), *Working Paper*.
2. A. Barbon, *Focusing at High Frequency: An Attention-based Neural Network for Limit Order Books* (2019), *Working Paper*.
3. A. Barbon, M. Di Maggio, F. Franzoni and A. Landier, *Brokers and Order Flow Leakage: Evidence from Fire Sales* (2019), *Journal of Finance*, *Forthcoming*.
4. A. Barbon, V. Gianinazzi, *Quantitative Easing and Equity Prices: Evidence from the ETF Program of the Bank of Japan* (2019). *Journal of Asset Pricing Studies*, *Forthcoming*.
5. G. Zacharopoulos, A. Barbon, G. Ansaloni and L. Pozzi, *A Machine Learning Approach for Loop Unrolling Factor Prediction in High Level Synthesis* (2018). *Published by IEEE*.

Paper #1 was presented at EFA 2019 in Carcavelos. Paper #3 has been cited by [Bloomberg News](#) and [The Economist](#), and was presented at AFA 2019 in Atlanta. Paper #4 was presented at AFA 2018 in Philadelphia, at the Workshop for Empirical Monetary Economics in Paris and at the Bank of Japan.

Teaching

I worked as teaching assistant for the master course *Capital Markets* taught by F. Franzoni at USI, from 2015-9 to 2018-1. Over the years I developed my teaching skills and have been rewarded by my students with increasing valuations and positive comments on the evaluation questionnaire. I devised a series of original exercises for the course and live programming sessions in python, described as *useful and insightful* by the students.

Mathematics

My mathematical skills allow me to work with modern mathematical theories, tools and models. My best skill is the geometric interpretation of concepts, but I am also experienced in linear algebra, neural networks, dynamic models and econometric models.

Working Experience • [January 2018 - SFI Practitioner Roundups](#)

I am responsible for Italian translations of the Swiss Finance Institute Practitioner Roundups, a monthly press release of the Swiss Finance Institute.

[October 2017 - Forum Administrator of the Swiss Banking School Certification](#)

I am responsible for the Italian part of the online learning platform of the Swiss Banking School Certification, offered by the Swiss Finance Institute to private bankers. My role is to support and supervise the learning process and, from time to time, to give webinar lectures.

[July 2017 - Assistant for the Microstructure Summer School](#)

I helped organizing and supervised the final examination of the Summer School on Market Microstructure held in Lugano in 2017, taught by Albert Menkveld (VU Amsterdam) and Thierry Foucault (HEC Paris).

[May 2013 - Co-worker in the father's consultant activity](#)

I participated in the activity of my father, consultant for banks and Credit Guarantee Consortiums, developing a tailored software which allows to cluster and analyze the supervision records sent by banks and financial intermediaries to Banca D'Italia.

[November 2013 - Webmaster for "L'Arte della memoria" and Pettinelli Sport Center](#)

I developed the official website for the non-profit art exhibition L'Arte della Memoria, which was organized by [Spazio 1929](#) and took place in Lugano.

I developed the [web page](#) and smartphone application for Pettinelli Sport Center in Mestre, involving an ad-hoc CMS designed to be simple and efficient.

[June 2012 - Developer of YourPuzzle, an iPhone and iPad game](#)

I invented and developed the iPhone/iPad game YourPuzzle, which scored more than 150 thousand downloads worldwide. Thousands of positive reviews were written by users. The app is not on the AppStore any longer, but I [released the code as open source on GitHub](#), and the project has been forked many times and gave rise to many similar puzzle apps on the AppStore.

[January 2012 - Founder of Fractal Soft srl](#)

Together with a trusted partner I founded fractalsoft srl, a company offering an innovative service to tourist resorts. The platform devised allows the resort to offer its clients a free iOS and Android app, containing an interactive guide of all the services and activities proposed. The system was bought and used by [Chia Laguna Resort](#), with a great response and satisfaction of its clients.

[September 2010 / April 2011 - Software developer for Net Studio company](#)

In the period between my Bachelor and Master studies, I worked 4 months for Net Studio Company in Mestre. There I started and completed the development of an Android app which allows to clients of Camping Ca'Savio to book their vacations directly from a smartphone.

Public Profiles •

Platform	Scope	Ranking
SSRN	Economics Research	Top 10%
Stack Overflow	Programming Q&A	Top 13%
Mathematics StackExchange	Mathematics Q&A	Top 8%
GitHub	Repositories	

Data Analysis	Language	Expertise	Library	Expertise
	Python	●●●●●●	Pandas	●●●●●●
	Stata	●●●●●○	Sci-kit Learn	●●●●●○
	Matlab	●●●●●○	Statsmodels	●●●●●○
	Mathematica	●●●●●○	Numpy	●●●●●○
	R	●●●●●○	Beautiful Soup	●●●●●○
	MySQL	●●●●●○	Tensor Flow	●●●●●○
	SAS	●●●●●○	NLTK	●●●●●○

Programming	Language	Scope	Expertise
	C, C++, C Sharp	Software development, numerical calculus	●●●●●○
	Ruby, Ruby On Rails, HTML, CSS, Javascript, JQuery, PHP	Front-end and Back-end for web applications	●●●●●○
	Cocoa, Cocoa Touch	Software development for Mac OS X and iOS	●●●●●○
	Java, Android	Mobile development for Android devices	●●●●●○

Software	Software	Scope	Expertise
	LaTex and LaTex Beamer	Typesetting and scientific writing	●●●●●●
	Microsoft Office, Apple iWork	Writing, Spreadsheets, Presentations	●●●●●●
	Illustrator, Photoshop	Vector graphics, photo editing	●●●●●○
	Logic Pro, Ableton Live, Cubase	Audio editing and music composing	●●●●●○
	Mac OS X, Windows, Linux	Operating system	●●●●●○

Languages	Language	Proficiency	Skills
	Italian	Native	Reading, listening, writing, speaking
	English	Full professional	Reading, listening, writing, speaking
	Spanish	Limited working	Reading, listening
	French	Elementary	Reading, listening
	German	Learning	

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