



Andrea Barbon

I was born in Venice in 1988 and I'm a sociable and friendly person. I work as Assistant Professor at the School of Finance of the University of St.Gallen. I hold a Bachelor degree in pure and applied mathematics from the University of Padova, a Master's degree in pure mathematics from the University of Amsterdam, and a Ph.D. in finance from the University of 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, 2020-2	Swiss Finance Institute	PhD in Finance, Advisor Prof. F.	Asset Prices and Demand Shocks	
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 Padova	Bachelor in pure and applied mathematics	Feynman Variational Principle for Electrodynamics	103/110
2002-9, 2007-7	Giordano Bruno, Mestre	High school diploma	Quantum mechanics in Physics and Philosophy	93/100

Research •

My research interests revolve around asset pricing, institutional investors, monetary policy, cryptocurrencies and deep learning. I am also interested in the impact of derivatives trading on the underlying assets. 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, M. Di Maggio, F. Franzoni and A. Landier, *Brokers and Order Flow Leakage: Evidence from Fire Sales* (2019), *The Journal of Finance*, 74(6), pp.2707-2749.
3. A. Barbon, V. Gianinazzi, *Quantitative Easing and Equity Prices: Evidence from the ETF Program of the Bank of Japan* (2019). *The Review of Asset Pricing Studies*, pp.210-255.
4. A. Barbon, *Focusing at High Frequency: An Attention-based Neural Network for Limit Order Books* (2019), *Job Market Paper*.
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 cited by [Bloomberg News](#) and [The New York Times](#). Paper #2 was cited by [Bloomberg News](#) and [The Economist](#). Paper #3 was presented at the Headquarters of the Bank of Japan in Tokyo.

Teaching •

I teach "[Mathematics for Finance](#)" to Ph.D. students and "[Financial Technology](#)" to master students at the University of St.Gallen. Even though both courses received fantastic evaluations and engagement from my students, I am constantly at work to improve and update them. Previously, from 2015-9 to 2018-1, I worked as teaching assistant for the master course *Capital Markets* taught by F. Franzoni at USI.

Mathematics •

My background as a mathematician allows me to work with modern mathematical tools and models. I like emphasizing the geometric interpretation of abstract concepts, with the objective of developing intuition. I am also experienced in linear algebra, neural network architectures, constant product markets, and microstructure modeling.

Working Experience • [2020 Q2 - Assistant Professor of Finance](#)

I am currently employed as Assistant Professor of Finance at the University of St.Gallen.

[2018 Q3 - Consultant for Barclays](#)

I worked as an external consultant for Barclays Investment Bank, helping [Farouk Jivraj's](#) team to develop a quantitative trend-following strategy on commodities. My role involved supporting the signal extraction and portfolio formation strategies.

[2017 Q4 - Forum Administrator of the Swiss Banking School Certification](#)

I was 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 was to support and supervise the learning process and to give webinar lectures.

[2017 Q3 - 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).

[2014 Q1 - Co-worker in my 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.

[2013 Q4 - 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.

[2012 Q3 - 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](#), which was forked and gave rise to many similar puzzle apps on the AppStore.

[2012 Q1 - Founder of Fractal Soft srl](#)

I founded fractalsoft srl, a company offering an innovative service to touristic resorts. The platform allowed the resort to offer its clients a free iOS and Android app, serving an interactive overview of available services and activities. 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](#)

Between my Bachelor and Master studies, I worked 4 months for Net Studio in Mestre. There I started and completed the development of an Android app that allowed clients of Camping Ca'Savio to book their staying using a smartphone.

Public Profiles •

Platform	Scope	Ranking
SSRN	Economics Research	Top 10%
Stack Overflow	Programming Q&A	Top 8%
Mathematics StackExchange	Mathematics Q&A	Top 5%
GitHub	Repositories	

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

Programming	Language	Scope	Expertise
	C, C++, C Sharp	Software development, numerical calculus	●●●●○
	Node JS, RubyOnRails, HTML, CSS, Javascript, JQuery, PHP	Front-end and Back-end for web apps	●●●●○
	Cocoa, Cocoa Touch, Shell	Software development for Mac 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, Sketch	Vector graphics, photo editing	●●●●○
	Logic Pro, Ableton Live,	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	Elementary	Reading, listening
	French	Elementary	Reading, listening
	German	Learning	

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