Philippe Casgrain

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Education

University of Toronto — **Toronto, Canada**
Ph.D. in Mathematical Finance — *2014–2018*
Thesis Title: Algorithmic Trading with Latent Models and Mean-Field Games
Doctoral Supervisor: Sebastian Jaimungal

University of Toronto — **Toronto, Canada**
Bachelors of Science — *2010–2014*
Specialist Degree in Actuarial Science with additional Majors in Statistics and Mathematics

Society of Actuaries — **Toronto, Canada**
Associate Level — *2011–2014*
Completed SOA associate actuarial exams.

Employment and Research Appointments

Millenium — **Zug, Switzerland**
Quantitative Researcher — *May 2022–Present*
Systematic Trading – Cash Equity

ETH Zürich — **Zürich, Switzerland**
Postdoctoral Research Fellow — *April 2020–May 2022*
Machine Learning, optimization and mathematical finance.

Citadel — **New York City, USA**
Quantitative Researcher — *January 2019–April 2020*
Algorithmic execution and portfolio optimization.

Vector Institute for Artificial Intelligence — **Toronto, Canada**
Graduate Research Fellow — *April 2018–December 2019*
Machine learning and optimization.

Citadel — **New York City, USA**
Quantitative Research Intern — *May 2017–September 2017*
Algorithmic execution and portfolio optimization.

Skills

Languages: English (native), French (native), German (A2)

Programming: Bash, Python, Q/KDB, R, Julia, MATLAB, SQL, C, C++, Mathematica and LaTeX

Technical Skills: Statistics, Machine Learning, Portfolio and Trading Optimization, Automated & Systematic Trading, Alpha Signal Research