

Damian Eduardo TARANTO

PERSONAL DATA

PLACE AND DATE OF BIRTH: Rosario (Argentina) — 20 February 1986
EMAIL: damian.taranto@sns.it

EDUCATION

Current Ph.D. student in FINANCIAL MATHEMATICS, **Scuola Normale Superiore**, Pisa
NOV 2012 Reasearch area: Market microstructure, liquidity modeling in limit order books, market impact and non-linearities — Advisors: Prof. Fabrizio LILLO, Dr. Giacomo BORMETTI
OCTOBER 2012 Master Degree in PHYSICS, **University of Pisa**, Pisa
109/110, Thesis: “Predictability of order flow and price efficiency in financial markets” — Advisors: Prof. Fabrizio LILLO, Dr. Giacomo BORMETTI
JANUARY 2010 Undergraduate Degree in PHYSICS, **University of Pisa**, Pisa
110/110, Thesis: “Fascio atomico raffreddato via laser per nanolitografia” — Advisor: Prof. Francesco FUSO
JULY 2005 **Istituto Tecnico Industriale Statale “Magistri Cumacini”**, Como

SCHOOLS

JUNE 17-28 2013 “Summer School in Financial Mathematics”
Princeton University, Princeton, New Jersey, USA

WORK EXPERIENCE

MAR-AUG 2014 | Internship at CAPITAL FUND MANAGEMENT, Paris
Empirical analysis of high frequency trading activity, liquidity modeling and improvements of existent market impact models.

LANGUAGES

ENGLISH: Good in writing, Fluent in reading, good in conversation
ITALIAN: Mother tongue
SPANISH: Mother tongue

COMPUTER SKILLS

Operating Systems Windows, Unix/Linux
Programming languages R, C/C++, PYTHON, PHP, mysql
Scientific software Scipy, Numpy, Statsmodels, Mathematica
Office applications Microsoft Office Suite, HTML, L^AT_EX

RESEARCH INTERESTS

Finance: Market microstructure, high frequency data, market impact, limit order book modeling.

TALKS AND POSTERS

JAN 28-29 2016 “The Mixture Transition Distribution model for market impact and price dynamics” talk at XVII Workshop on Quantitative Finance, Pisa, Italy
DEC 8-11 2014 “The adaptive nature of liquidity taking in limit order books” poster at Market Microstructure: confronting many viewpoints, Paris, France
MAR 25 2014 “The adaptive nature of liquidity taking in limit order books” internal talk at Capital Fund Management, Paris, France
JAN 23-24 2014 “The adaptive nature of liquidity taking in limit order books” talk at XV Workshop on Quantitative Finance, Florence, Italy

RESEARCH PROJECTS

- WORKING PAPERS [3] Taranto, D.E., Bormetti, G., Bouchaud, J-Ph., Lillo, F., and Toth, B., Linear models for the impact of order flow on prices. II. The Mixture Transition Distribution model for market impact and price dynamics (2016)
- [2] Taranto, D.E., Bormetti, G., Bouchaud, J-Ph., Lillo, F., and Toth, B., Linear models for the impact of order flow on prices. I. Propagators: Transient vs. History Dependent Impact (2016)
- PUBLICATIONS [1] Taranto, D. E., Bormetti, G., Lillo, F. (2014). The adaptive nature of liquidity taking in limit order books. *Journal of Statistical Mechanics: Theory and Experiment*, 2014(6), P06002.

Pisa, February, 8th 2016