

# Alexandre LANDI

Senior Lecturer

Academy: Transformation

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## Research interests

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Portfolio Construction

## Teaching interests

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Asset Pricing, Derivatives, Econometrics, Fixed Income, Portfolio Construction, Python

## Education

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2014 Master of Science, Financial Markets and Investments, SKEMA Business School, France

## Experience

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### Full-time academic positions

Since 2025 Senior Lecturer, SKEMA Business School, France

### Other academic affiliations and appointments

Since 2025 Program Director - MSc Financial Markets & Investments, SKEMA Business School, France

Since 2024 AI Trading Strategies Instructor, Udacity, United States of America

2025 Adjunct Lecturer, Centre International de Formation Européenne (CIFE), France

2023 - 2025 Adjunct Lecturer, SKEMA Business School, France

2022 - 2023 Data Science Instructor, OpenClassrooms, France

2019 - 2023 Guest Lecturer, SKEMA Business School, France

2015 Research Assistant, EPITA, France

### Other professional experiences

Since 2018 Lead Data Scientist, IBM, France

Since 2016 Quantitative Researcher, Balanced Research, France

2022 Quantitative Researcher, Brevan Howard Asset Management LLP, Great Britain

2014 - 2016 Quantitative Researcher, EONOS Investment Technologies, France

2012 Research Analyst, Kearney, India

## Publications

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### Working papers

LEMISHKO, T., LANDI, A. and CAICEDO, J. (2024). *Cointegration-Based Strategies in Forex Pairs Trading*. SSRN.

LEMISHKO, T. and LANDI, A. (2024). *A Comparative Analysis of LSTM versus PatchTST in Predictive Modeling of Asset Prices*. SSRN.

LANDI, A. and LEMISHKO, T. (2024). *Real-World Viability of Cointegration-Based Forex Pairs Trading Strategy with Walk-Forward Optimization*. SSRN.

LEMISHKO, T. and LANDI, A. (2023). *LSTM Predictions Versus Historical Data in Portfolio Construction*. SSRN.

### **Press and social media**

LANDI, A. (2025). Maths You Need for Graduate Studies in Quantitative Finance. Substack.

LANDI, A. (2024). 3 Tips to Fully Grasp Stochastic Calculus. Substack.

LANDI, A. (2024). 3 Non-Technical Books to Understand the Capital Markets. Substack.

LANDI, A. (2024). 5 Ways to Stand Out for a Sales & Trading Internship. Substack.