

Alexandre LANDI

Chargé d'enseignement senior

Académie : Transformation

Campus : Sophia Antipolis

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Intérêts de recherche

Portfolio Construction

Domaines d'enseignement

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

Formation

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

Expérience Professionnelle

Positions académiques principales

Depuis 2025 Senior Lecturer, SKEMA Business School, France

Autres affiliations académiques

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

Depuis 2024 AI Trading Strategies Instructor, Udacity, Etats-Unis d'Amérique

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

Autres expériences professionnelles

Depuis 2018 Lead Data Scientist, IBM, France

Depuis 2016 Quantitative Researcher, Balanced Research, France

2022 Quantitative Researcher, Brevan Howard Asset Management LLP, Royaume Uni

2014 - 2016 Quantitative Researcher, EONOS Investment Technologies, France

2012 Research Analyst, Kearney, Inde

Publications

Documents de recherche

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

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

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

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

Presse et réseaux sociaux

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.