

# Frédéric Bucci, Ph.D.

## *Curriculum Vitae*

### Professional Experience

- Present - **Fixed Income Strategist**
  - Jan. 2022 ITALIAN MINISTRY OF ECONOMY & FINANCE, Rome, Italy  
Department of the Treasury
- Dec. 2021 - **Systematic Trading & Quant Researcher**
  - July 2020 MAN GROUP, London, United Kingdom  
Central Trading Team
- Jun. 2020 - **Quantitative Researcher**
  - May 2020 ALGOCORTEX LLC, New York, United States  
Research and Development Team of Dr. H. Waelbroeck
- Dec. 2019 - **Data Scientist**
  - Aug. 2019 ALLIANZ, Rome, Italy  
Research and Development in the Global P&C Team
- Aug. 2019 - **Quantitative Researcher - Summer Internship**
  - Jun. 2019 PORTWARE/FACTSET, London, United Kingdom  
Research and Development Team of Dr. H. Waelbroeck
- May 2019 - **Quantitative Researcher - Ph.D. Internship**
  - Nov. 2016 CAPITAL FUND MANAGEMENT, Paris, France  
Research and Development Team of Prof. Dr. J.-P. Bouchaud
- Oct. 2015 - **Risk Management Direction - Internship**
  - May 2015 INTESA SANPAOLO, Milan, Italy  
Derivative Pricing and Internal Model Market & Counterparty Risk Management Teams
- Mar. 2014 - **Research Internship**
  - Nov. 2013 MAX PLANCK INSTITUTE OF MICROSTRUCTURE PHYSICS, Halle (Saale), Germany  
Theoretical Research Team of Prof. Dr. E. K. U. Gross

### Education

- May 2019 - **Ph.D. in Mathematical Finance - 70/70 cum Laude**
  - Nov. 2015 SCUOLA NORMALE SUPERIORE, Pisa, Italy
- Apr. 2015 - **Post-Graduate Diploma in Mathematical Finance - 30/30**
  - Oct. 2014 UNIVERSITY OF BOLOGNA, Dept. of Mathematics, Bologna, Italy
- June 2012 - **Erasmus Master Student in Concepts Fondamentaux de la Physique**
  - Sept. 2011 ECOLE NORMALE SUPÉRIEURE DE PARIS, PIERRE AND MARIE CURIE UNIVERSITY, Paris, France
- July 2014 - **M. Sc. in Physics - 110/110 cum Laude**
  - Oct. 2010 UNIVERSITY OF L'AQUILA, Dept. of Physical and Chemical Science, L'Aquila, Italy
- Oct. 2010 - **B. Sc. in Physics - 110/110 cum Laude**
  - Sept. 2006 UNIVERSITY OF L'AQUILA, Dept. of Physical and Chemical Science, L'Aquila, Italy

July 2006 **High School Diploma - 100/100**  
LICEO SCIENTIFICO TECNOLOGICO, Istituto Tecnico Industriale, L'Aquila, Italy

## IT Skills

OS MS Windows, LINUX  
Scripting Python, Jupyter Notebook, Bash, SQL, SaS, C++, Fortran, Matlab, Mathematica, VBA, L<sup>A</sup>T<sub>E</sub>X

## Languages

**English:** Full working proficiency  
**Italian and French:** Motherthongue

## Scholarships

Nov. 2015 Unicredit PhD Scholarship  
Oct. 2014 Unipol Group Scholarship  
Sep. 2011 Merit Erasmus Learning Programme Scholarship  
Oct. 2009 Società Italiana di Fisica Scholarship

## Publications

May 2020 **F. Bucci**  
*Market impact for large institutional investors: Empirical evidences and theoretical models.*  
PhD thesis, Scuola Normale Superiore di Pisa

Apr. 2019 **F. Bucci, I. Mastromatteo, M. Benzaquen & J.-P. Bouchaud**  
*Impact is not just volatility*  
Quantitative Finance

Mar. 2019 **F. Bucci, M. Benzaquen, F. Lillo & J.-P. Bouchaud**  
*Crossover from linear to square-root market impact.*  
Physical Review Letter

Feb. 2019 **F. Bucci, F. Lillo, J.-P. Bouchaud & M. Benzaquen**  
*Are trading invariants really invariant? Trading costs matter*  
Quantitative Finance

Jan. 2019 **F. Bucci, M. Benzaquen, F. Lillo & J.-P. Bouchaud**  
*Slow decay of impact in equity markets: Insights from the ANcerno database*  
Market Microstructure and Liquidity

Apr. 2018 **F. Bucci, I. Mastromatteo, Z. Eisler, F. Lillo, J.-P. Bouchaud & C.-A. Lehalle**  
*Co-impact: Crowding effects in institutional trading activity*  
Quantitative Finance

Jan. 2017 **F. Bucci, A. Sanna, G. Profeta, A. Continenza & E. K. U. Gross**  
*Ab-initio study of doping effects in the 42214 compounds: A new family of layered iron-based superconductors.*  
Physical Review B

Jan. 2016 **F. Bucci, A. Sanna, A. Continenza, S. Katrych, J. Karpinski, E. K. U. Gross & G. Profeta**  
*42214 layered Fe-based superconductors: An ab-initio study of their structural, magnetic and electronic properties.*  
Physical Review B

*Friday 22<sup>nd</sup> March, 2024*

*Frédéric Bucci*

Autorizzo il trattamento dei dati personali ai sensi del Decreto Legislativo 30 giugno 2003, n. 196  
"Codice in materia di protezione dei dati personali" e del Regolamento UE 679/2016 -  
"Regolamento europeo sulla protezione dei dati personali" (GDPR)