Laura Fischer

SENIOR QUANTITATIVE RESEARCHER

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Summary

Senior quantitative researcher with 9 years of quantitative research in systematic trading, including 4 years leading equity alpha research. Owns signals behind $3.5B in capital, builds research tools in Python and C++, and explains model risk clearly to portfolio managers and the risk team. Mentors junior researchers on sound, repeatable research design.

Skills

- **Quantitative Research**
- **Systematic Trading**
- **Alpha Research**
- **Statistical Arbitrage**
- **Portfolio Optimization**
- **Machine Learning**
- **Python**
- **C++**
- **SQL**
- **Communication Skills**

Experience

Senior Quantitative Researcher 03/2022 - Present

Long Island Sound Capital Greenwich, CT

Systematic equity group managing $3.5B in market-neutral strategies across US and European markets.

- Lead alpha research for a **$3.5B** market-neutral equity book with a 1.7 Sharpe ratio net of costs since 2022.
- Built a statistical arbitrage signal family on order book and news data that added 2.1% in annual return.
- Mentor 4 researchers on research design, out-of-sample testing and Python code review.
- Redesigned the portfolio optimization in C++, cutting trading costs by 9 basis points a year.

Quantitative Researcher 07/2017 - 02/2022

Park Avenue Systematic New York, NY

Multi-asset systematic fund trading futures, currencies and equities for institutional clients.

- Developed machine learning models for cross-asset momentum that went live in 40 futures markets.
- Created a SQL and Python research database of 30 years of fundamentals used by 15 researchers.
- Reduced backtest run time from 6 hours to 40 minutes by parallelizing the research engine.
- Presented quarterly research reviews to the 6-member investment committee with clear communication skills.

Education

Doctor of Philosophy 05/2017

University of Wisconsin-Madison Madison, WI

Statistics

Certificates

Chartered Financial Analyst (CFA) 09/2021

CFA Institute