

EXPERIENCE

INRIA, Centre de Paris Paris, France
National Institute for Research in Digital Science and Technology Apr 2020 - Jul 2020
Research internship in the MATHRISK team

- Derivatives Pricing under Rough volatility models, with a particular focus on rough Heston
- Wrote a Literature Review about rough volatility models
- Studied and developed approximation schemes: the Adams scheme, the Multi Factor Approximation and a one dimensional proxy
- Implemented inverse Fourier European Derivatives Pricing methods in Python and C

Millennium Capital Partners Switzerland Geneva, Switzerland
A leading multi-strategy hedge-fund Jun 2018 - Jun 2019
Junior Trader, Algorithmic Trading Internship

- Futures - Index arbitrage
- Managed trading automatons and sent orders on markets from all over the world
- Developed trading support tools to check ETFs compositions, to summarize Corporate Events, etc.
- Researched and back-tested strategies involving futures and indices

House of GIVENCHY, LVMH Paris, France
A French luxury fashion house, specialized in *haute couture* and accessories Summer 2017
Summer Ambassador in the Women Flagship on *Avenue Montaigne*

- Immersion in the luxury industry
- Developed a deep understanding of the brand DNA and history
- Interacted with and supported an international customer base
- Completed exceptional sales and outperformed objectives

EDUCATION

Princeton University Princeton, USA
Doctoral program in ORFE, Operations Research and Financial Engineering Sep 2020–Current
– Relevant coursework: Probability Theory, Statistical Theory, Linear and Nonlinear Optimization

ENPC, Ecole Nationale des Ponts et Chaussées Paris, France
M.Res. in Mathematics, Finance and Data, *Magna Cum Laude*, GPA: 4.33/4.33 Sep 2019–Sep 2020
– Relevant coursework: Credit Risk, Stochastic calculus, Monte Carlo Methods and Stochastic Algorithms, Machine Learning and Applications, Big Data Architecture

ENPC, Ecole Nationale des Ponts et Chaussées Paris, France
***Diplôme d'ingénieur*, Engineering degree, GPA: 4.12/4.33** Sep 2016–Sep 2020
Obtained B.Sc. in Applied Mathematics and Computer Science, Specialization in Quantitative Finance in 2018
– Relevant coursework: Statistical Physics, Quantum Mechanics, Introduction to Stochastic Calculus, Financial Mathematics, Introduction to Game Theory, Machine Learning, Advanced Programming in C++

Lycée Louis-Le-Grand Paris, France
Classe préparatoire in Mathematics, Physics and Engineering Science, MPSI & MP* 2014–2016
Program equivalent to a two-year A-level course dedicated to the preparation of highly competitive entrance examinations for French Engineering Schools

Lycée du Parc Lyon, France
High School, Scientific section, European Section 2011–2014
European *Baccalauréat*, Scientific section, obtained with **Highest Honours** and **Jury congratulations**, 19.21/20

- Was awarded a Medal of Honour by the LYON 6E city hall for exceptional results
- Options : Latin, Ancient Greek, History and Biology taught in Foreign Language (English)

PROJECTS

Julis-Rabinowitz Center for Public Policy & Finance Online
Certificate of Financial Markets for Public Policy Professionals Jan 2021
– A short course to understand the operations of financial institutions, the economic purposes they serve and the markets in which they deal

WorldQuant University Online
An Applied Data Science Certificate, with Honours Feb 2019 - Sep 2019
– Developed Machine Learning and Statistical Analysis skills through hands-on practice with open-ended investigations of real-world data

MathInfoly, Summer School Lyon, France
A Summer School dedicated to Cryptography, Blockchain and Program Verification Summer 2019
– Completed an intensive course week on the blockchain revolution and the associated verification mechanisms
– Project about k -colorization of graphs as a SAT problem

Math and Computer Science Department Field Trip Palma, Spain
A week dedicated to the completion of group projects Sep 2018
– Sparse Covariance Selection and PCA
– Won the First Scientific Prize

SKILLS

- **Advanced:** C++, Python, Java, Scilab, Pack Office, Latex
- **Intermediate:** C, R, Matlab
- **Basic:** MongoDB, q/kdb+, Coq

LANGUAGES

- **English:** fluent - TOEFL (116/120 in 2019), TOEIC (980/990 in 2016)
- **French:** native
- **German:** advanced - CECR B1 certificate (2014), European Class

EXTRACURRICULAR ACTIVITIES

- **G1 Graduate Student Representative, Graduate Engineering Council ORFE Representative** 2020–Current
Had meetings with the DGS and Chair, asked feedback from the cohort, organized virtual social events for the students and faculty members
- **Department Student Representative, Math and Computer Science Department** 2017–2018
Supervised the student projects distribution and oral presentations schedule, organized scientific poster sessions (schedule, logistics)

- **Treasurer at the Computer Science Club**

2017–2018

Managed a budget of more than €10,000, organized gaming events and training sessions about software (Git, Latex, Web development), advertised the social events (poster, emails, social media posts)

- **Playing Go**

Learnt patience and improved focus maintaining, developed planning and coordination of actions with a long-term strategy