

ARNAUD BASTIAN

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Mathematical engineering student looking for a 5/6-month internship in quantitative finance starting in March 2023

EDUCATION

École Nationale des Ponts et Chaussées - Paris, France

2020 - 2024

- Master's degree in Mathematics and Computer Science
- Relevant courses : Mathematical Finance, Stochastic Processes, Statistics, Machine Learning, Deep Learning, Optimisation, Functional Analysis, Game Theory.

Lycée Kléber - Strasbourg, France

2018 - 2020

- Preparatory class for nationwide competitive exams in science which condition Grandes Écoles admissions.

PROFESSIONAL EXPERIENCE

BNP Paribas - Quantitative Analyst Intern

August 2022 - February 2023

- Optimal interest rate gap hedging with deep reinforcement learning

Qube Research & Technologies - Academic project

February - June 2022

- Reconstructing of Liquid Asset Performance to transpose predictive signals for illiquid assets to signals for liquid assets.
- Learning factors for stock market returns prediction.

Ponts Études Projets - Junior entreprise work

November 2021 - March 2022

- Mathematical statements translation to Lean and \LaTeX which serve as a training dataset for a neural network, learning a new proof-assistant programming language.

Air Liquide - Course project

December 2021 - January 2022

- Solving in team an evolved version of facility location problem in an operations research contest : first rank.

Alstom Transports - Worker internship - Reichshoffen, France

June - July 2021

- Material handling and assistance on the Régiolis train assembly chain.

LANGUAGES AND COMPUTER SKILLS

French	Native
English	CEFRL : C1 - TOEIC 950
German	CEFRL : A2
Chinese	HSK1
Software	Python, C++, Julia, R, \LaTeX , Git, Office Pack

ADDITIONAL INFORMATION

SST Diploma	First aid at work diploma.	2021
Volunteering	Teaching mathematics to war and political refugee engineers.	December 2021 - Current
Interests	Geography, Cooking.	