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ArthurBernard

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Data Scientist in Quantitative Finance

Key skills

Proficiency in statistics and econometrics softwares Octave/Matlab (Advanced), R (Advanced), SAS (Beginner), STATA (Beginner).

Operating system Windows and Unix.

Languages: French (native speaker), English (professional skill, langage of instruction of Master 1 and 2).

MOOC's

Learn to program with Python, OpenClassRooms.

Machine learning, by Andrew Ng, Coursera.

Deep learning, by Andrew Ng, Coursera.

And other diverse courses (Linux, C++, etc.).

Programming

Python Highly advanced: Asynchronous, Cython, NumPy, Pandas, Sickit-learn, PyTorch, Multi-process/thread etc.

VBA Advanced.

C++ Beginner.

Interests

Artificial intelligence.

Crypto-currencies/Blockchains.

Experiences

Jan. 2019 – Present — **Research in Quantitative Finance** at *Napoleon Crypto*, Paris
R&D of trading strategies using neural networks to **multivariate prediction**, **execution order algorithms**, development of **backtesting** and **financial analysis** tools, and webscraping data.

Jun. 2018 – Dec. 2018 — **Intern in Quantitative Finance** at *Napoleon Crypto*, Paris
Research of quantitative strategies and **portfolio allocation** algorithms and creation of a **data-science competition** proposed to the Collège de France.

Sept. 2013 – May 2018 — **Administrator (volunteer)** at *Mutuelle des Etudiants de Provence*, Marseille
Approval of budgets, financial investments, internal policy, etc.

Personal projects

2018 – 2019 — **Machine/deep learning tools adapted to finance**
Development of python and cython package to create **neural networks**, **backtest strategies**, analysis with **econmetric models** and **financial indicators**, etc. Published on PyPI as *fynance*.

2017 – 2018 — **Webscraping package**
Development of a python package to **download data** and **update database** from some crypto-currency's exchanges. Published on PyPI as *dccd*.

2016 – 2019 — **Trading bot algorithms on crypto currencies**
Development and maintenance of trading bots with python and bash scripts. Starting in 2016 with **arbitrage strategy**, and more recently create **strategies with neural network**. A part is available on my GitHub in the repository *Strategy_Manager*.

Education

2017 – 2018 — Master's Degree in **Econometrics of Banking and Financial markets** at *Aix-Marseille School of Economics*, Marseille
Courses: Stochastic finance, financial econometrics, financial engineering, econometrics of exchange eates, neural network, etc.
Projects: Intraday analysis of BTCUSD versus EURUSD, etc.
Master thesis: Analysis of dynamics of Bitcoin.

2013 – 2016 — Bachelor's degree in **Economics and Management** at *Aix-Marseille Université*, Marseille
Specialization: Finance.
Courses: Time series econometrics, financial markets, statistics, optimization, informatic (SQL and VBA), etc.

2012 — A-Level in **Science** at *High-School Marie Madeleine Fourcade*, Gardanne

Miscellaneous

2019 — **Data-science competition** at *ENS Challenge Data*
7^{th} in the temporary ranking, about prediction of daily stock movements on the US market, proposed by Capital Fund Management.

2014 – 2016 — **Founder and general secretary of student association**
Organisation and management of team projects.

Present — **Hobbies**
Cooking, travelling (Norway, Scotland, Eastern countries, etc.), swimming (competition) and theater.