Baptiste Zloch

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EXPERIENCE

Boston Consulting Group (BCG)

Visiting Associate: CentraleSupelec academic project

Paris, France

October. 2022 – April 2023

- Developed a data quality platform in Python, SQL and JavaScript aimed to monitor client's data quality through KPIs.
- Integrated multi-source big data ingestion in parallel with a spark distributed environment.
- Facilitated resources and infrastructure provisioning for container deployment on machine clusters in the cloud.
- Interacted with managing directors to align the technical and business value of the product.

Crédit Agricole Corporate & Investment Bank

Montrouge, France

Front-office data analyst Intern

August 2021 – *January* 2022

- Analyzed large amount of financial data and assets using Excel/VBA, Python (pandas, dask, numpy), and Dataiku.
- Developed a financial products recommendation system with machine learning methods (Scikit-learn) and a client scoring system using deep learning methods (TensorFlow).
- Collaborated strongly with the trade finance desk to develop Power BI dashboard to monitor the desk metrics and KPI.
- Presented data analysis use cases to the business teams including the business line's Executive Committee.

EPF Projets Cachan, France

Chief Technology Officer (CTO)

September 2020 – August 2022

- Advised and supervised the global strategy of the organization mostly on IT, market positioning, recruiting.
- Recruited, managed, and coached a team of 11 members for the technology division, to operate on agile IT projects.
- Developed and supervised the development of our own ERP/CRM created with JS/PHP that uses many APIs.
- Maintained the organization's IT systems (Slack, OVH Cloud, Trello, Google workspace, GitLab...).

EDUCATION

CentraleSupelec Gif-sur-Yvette, France

Master of Engineering in Computer Science

2022 - 2023

Relevant Coursework: C++, Python, JavaScript, algorithmic, GPU/CUDA, multithreading, high performance computing, big data & distributed systems (Spark, MPI), SQL/NoSQL databases, cloud computing (Azure, AWS)

EPF graduate school of engineering

Cachan, France

Master of Engineering in Data Science, Cumulative GPA: A (15,1/20)

2018 - 2023

Relevant Coursework: Python, C++, Java, machine learning, deep learning, time series, linear algebra, statistics, probabilities, numerical methods, factor analysis, convolutional/recurrent neural networks, autoencoders

PROJECTS

Automated, algorithmic trading systems for cryptocurrencies

Since February 2022

- Researched and created optimized, weighted portfolio trading strategies that use indicators, time series methods, machine and deep learning, stochastic methods, signal processing methods, sentiments analysis (NLP).
- Developed and deployed data collection systems to collect: OHLCV data, Orderbooks, Tweets, TradingView signals

Tiny Machine Learning teaching YouTube channel (visit)

Since April 2021

- Explained simply, complex concepts using real world applications in order make it accessible to the largest audience.
- Developed machine learning algorithms in Python and deploy it on real-time (embedded) Arduino system in C++.

SKILLS & ACTIVITIES

Language: English (C1), French (native), Spanish (A2), Chinese (A1)

Programming: Python, C++, SQL, C#, VBA, Java, JavaScript, R, Linux Bash/shell

Quantitative Finance: Technical and Quantitative analysis, Trading strategies, Algorithmic trading, portfolio optimization

Finance: Derivatives, Forwards/Futures, Options, Forex, Cryptocurrencies, Monte-Carlo methods

Data science & machine learning: TensorFlow, Keras, Scikit-learn, Spark (PySpark), Pandas, Dataiku, Kibana, Power BI

Cloud, DevOps & CI/CD: Heroku, AWS, GitHub, Git, Docker, Docker compose, Kubernetes, GitLab CI

Backend & API: Django, Flask, FastAPI, NodeJS, Symfony, MySQL, MongoDB, Redis, Neo4j, Elasticsearch, Influx DB

Activities: Astronomy, Astrophotography, Algorithmic trading, TEDxSaclay