Maxime Caillat

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Born July 26th, 2002
French nationality

Driving licence holder

Goal

After writing two semester papers at ETH Zürich, I have a fervent desire to write my master's thesis abroad on a subject of quantitative finance such as pricing derivatives or estimating volatility using ML approach.

Education

2023 to 2025: **ETHZ - Eidgenössische Technische Hochschule Zürich** *(7^{th} world university QS)*

Master of Science in Applied Mathematics to Financial Engineering *(Cumulative GPA : 5.21/6)*

Semester Paper : -Option pricing & Black-Scholes-Merton Model *(Post-Doc Pammer)*
-Risk Value & Estimating volatilities and correlations in financial markets *(Prof Dr Balabdaoui)*

Relevant courses : Mathematical Finance, Financial Engineering, Machine Learning for Finance & Insurance, Brownian Motion & Stochastic Calculus, Linear-Combinatorial Optimization, Asset Management, Corporate Finance.

2020 to 2023: **EPFL - Ecole Polytechnique Fédéral de Lausanne**

Bachelor of Science in Mathematics

Semester Project : The functioning of the Blockchain and its security analysis *(Prof Dr Hongler)*

Relevant courses : Brownian Motion & Martingales, Time Series, Numerical analysis, Linear Model, Probability, Continuous Optimization, Graph Theory, Measure Theory, Advanced Analysis, Advanced Linear Algebra, Physics.

2017 to 2020: **Lycée Pierre Béghin** (Moirans, France)

Scientific French Baccalaureate, Mathematics specialisation, English European distinction, High Honours

Professional experience

- Since Sept 2018 (part-time): **Tutoring in mathematics**, France & Switzerland.
  Offers support courses in mathematics and physics to secondary school pupils with regular follow-up.
- Sept 2021- June 2023 (8-12h/week): **Teaching Assistant, EPFL** in Advanced Analysis I, Analysis II, Geometry for architects and Analysis B. Help for first and second year students during exercise sessions, Presentation of exercises on the blackboard and Correction of weekly assignments.
- July-August 2023 : **Private Equity Analyst Intern, SPARRING CAPITAL**, Paris
  Financial analysis and modelling to refine investment choices, Participation in deal negotiation such as LBO
- Since August 2022 (part-time): **Fundraiser**, **Doctors Without Borders**, Switzerland
  Door-to-door sales and negotiation. Management of a team of 5 persons.

Extra curriculum activities

- Associative : **Vice President at The Finance Association**, EPFL, Lausanne (2021-2023)
  Setting up of the biggest Trading Game in Switzerland for students, managing a 19 persons team.
  Recording of financial podcasts with traders and coordinating workshops with financial institutions.
- Sports : **Competitive Handball** Department champion & Regional final phase League Championship

Skills & Interest

- **C++, MATLAB, R, Python** : Implementation of algorithms, Machine Learning coding's projects, Study of model.
- **MS & Latex :** Used for writing my papers, assignments and during my internship at Sparring Capital.
- **Management & Communication:** Managing a team of 19 persons during 2 years as VP at The Finance Association. Avid reader of books on human psychology, personal development and communication.
- **Financial market:** Trading ETFs, Stocks & Crypto. Studying "Options, futures and other derivatives" J. Hull

Languages

French: native language **English**: full professional proficiency **German**: elementary proficiency