

NATHANIEL COGNEAUX

9 rue de Coulmiers, 75014, Paris

France: +33 6 95 55 53 47

nathaniel@cogneaux.net [in](#) [Q](#)

Profile

- I have a strong interest in quantitative research and data-driven models. I possess experience in mathematical modeling, finance, computer science, time series, and data analysis. My passion lies in applying theoretical and creative ideas to solve real-world problems.
- Fast learner, adaptable, and culturally aware, with experience living and working abroad in diverse environments. I am driven by curiosity and a strong commitment to continuous learning.

Work Experience

AI Research Internship

Hanyang University, Seoul, South Korea

April - November 2024

8 months, On-site

- Led research on Probabilistic Forecasting using Bayesian models with Pr. Sungyong Baik
- Worked with Residual Networks in Computer Vision in a supervised learning setting
- Developed a scalable, model-agnostic, post-hoc, single-pass uncertainty quantification method
- Achieved results close to state-of-the-art with significantly reduced computational overhead

Summer Software Engineer Intern

QuantK, Paris, France

July - August 2023

2 months, Hybrid

- Real-time Inter-Process Communication, using shared memory C++, C++/CLI, C# (optimizing client-server communication and internal data structures)
- Improved the communication process capacity by over **10x**, reducing latency and enhancing performance
- Development of a benchmark environment to simulate automatic strategy executions and perform stress tests

Summer Quantitative Researcher Intern

Taiga Capital Investment Limited, Paris, France

June - August 2022

3 months, Hybrid

- Pattern recognition with different convolutional AI on **time series data**, Keras/Tensorflow
- Parallel implementation of Statistical tests, C#, **doubled** the execution speed
- Research on a non-parametric **time series** forecasting metric, Python
- Study on Cross-Sectional Systematic Strategies enhanced with LTR (Learning to Rank) models

Education

MSc – Quantitative Finance – MASEF

Univ. PSL, 24th in QS World University Rankings

2024

Paris, France

- Applied Mathematics with an emphasis on Quant Finance, Machine Learning & AI.
- Key courses: Advanced Stochastic modeling, Stochastic Control, Pytorch projects, Optimization, Machine Learning, Reinforcement Learning, Numerical Methods, Optimal transport, Bayesian ML, Statistics.
- **Excellence Scholarship** - PGSM program, issued by the Paris Mathematical Sciences Foundation
- **Pierre Ledoux Foundation International Youth Scholarship**

MSc – Laurea Magistrale in Matematica

Univ. degli studi di Padova, ranked 3rd for Mathematics in Italy

2024

Padova, Italy

- Mathematics, Key courses: Numerical methods for PDEs, Advanced Stochastic Processes, PDEs, Differential Geometry, Differential Equations (Optimal Control, HJB, Differential Games & MFGs), Probabilities.
- **Seminar (as lecturer)**: Backward Stochastic Differential Equations, Padova
- **Graduate Math Program Scholarship** - MAPPA program

Bachelor's Degree – Applied Mathematics

Univ. Paris Dauphine, ranked 3rd for Applied Mathematics in France

2022

Paris, France

- Mathematics & Statistics Track
- **Math Tutor**: Tutored undergraduate mathematics students (September 2021 - July 2022)

Hard skills & programming

Programming Languages	Python, C#, VBA, R, C++, C++/CLI, MATLAB, SQL, L ^A T _E X, Linux
Familiarity with ML and AI	Pytorch, Tensorflow, Darts
Office Tools	Microsoft Excel, Word, PowerPoint, Outlook

Soft Skills

- | | |
|--|---|
| <ul style="list-style-type: none">• Teamwork• Communication• Active listening• Adaptability• Problem solving | <ul style="list-style-type: none">• Organized• Attention to detail• Self-motivation• Critical thinking• Research-oriented mindset |
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Projects & Hackathons

- Weather Forecasting - comparing Random Forest, XGBoost, TFT & Catboost, Python, 2024
- NLP for Financial Sentiment - comparing Naive-Bayes, RNN, LSTM & Transformers, Pytorch, 2024
- **Data For Good - Hackathon** - JPMorgan Chase & Co., 2023
- Unbiased Simulations of Stochastic Differential Equations - Monte Carlo project, Python, 2023
- Monte Carlo-based pricer for vanilla & exotic options, VBA, 2023
- Binomial option pricing: study of the Leisen Reimer model, VBA, 2023
- Statistical risk management for futures portfolios, VBA, 2020
- 3D Smoothed Particle Hydrodynamics fluid real time simulation, parallel implementation, Python, 2020

Languages

French	Native
English	Full professional proficiency - TOEFL iBT 102/120, C1 level by EU Academy
German	Elementary proficiency
Korean	Notions

Hobbies

- Sport, running (Half Marathon)
- Chess (French University Championship)
- Scuba Diving (CMAS lvl 1)
- Walking around