Jean-Christophe Gaudreau

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LinkedIn

Education

Polytechnique (Uncompleted) — Montreal, Canada
Bachelors in engineering physics — *August 2019 - June 2021*
Relevant Courses: Intro to programming, Statistical Physics,Thermodynamics,Calculus 1-2, Linear Algebra and more

HEC — Montréal, Canada
Bachelors in Math, Finance and Economics — *August 2021 - December 2023*
Relevant Courses: Econometrics,Macroeconomics, Stochastic Processes, Applied Mathematics

Solvay Brussels School (Exchange) — Brussels, Belgium
Master Level exchange student in Math and Finance — *February 2023- June 2023*
Relevant Courses: Statistical Fundamentals of Machine Learning,Computational Statistics, Entrepreneurial Finance

Resume of competency

Programming languages: Python,R, C++, MatLab, VBA, Arduino, Git, Latex
Packages: Scikit, Pandas, TensorFlow, Keras, Kivy, NodeJS, yfinance

Experiences

Intern-Sales and Trading — Montreal
National Bank of Canada — *June 2023-*
- **Quant Developer**: Predicting different outcomes on a banks asset using forward analysis and Monte Carlo regressions Implementing LLM and Reg

Head of High Frequency Research Department — Montreal
HEC Montreal — *September 2023-*
- **Quant Researcher**: Emitting hypotheses and testing HFT strategies on the microsecond time scale
- **Computational Scientist**: Optimizing backtesting processes using advanced computing methods. Implementing vectorization of Python code into C++. 2000% faster

President — HEC Montreal
Trading Club HEC — *May 2023-*
- **Lecturer**: Organize different lectures throughout the school year on different subjects centered around financial analysis and mathematics
- **Quant Developer**: Develop different quantitative strategies and back test those strategies using python

Trading Room operator — HEC Montreal
HEC's finance department — *August 2022 -*
- **Professorial/Student support**: Assist professors during their courses on the usage of the Bloomberg terminal and the overall trading room
- **Research assistant**: Use the Bloomberg terminal to provide teachers with clean data regarding their different researches papers

HyperLoop Research Team — Polytechnic Montreal
Propulsion Research — *Mai 2020 - December 2020*
- **Physic Simulation**: Usage of simulation programs to predict the outcome of different mechanical tests
- **Linear induction motor research**: Reporting on recent research papers on the subject of linear induction motors

Projects

Sports betting algorithm: (In progress) Based on different statistical models, we aim to predict the outcome of different soccer matches using machine learning libraries (winter '22)
Instrument for calculating the speed of sound in a solids: Physical model coupled with a python code which calculates the speed of sound after the actuation of a piezoelectric faster. Tech: Python, Arduino, Vba, (May '20)
Automatic random mail distribution project: Generation of a random list of users and simultaneous sending of a personalized message according to the user. Tech: Pyautogui, numpy (December '20)