VITSE DEMIAN

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With a passion for financial markets and an appetite for solving complex problems, I specialize in the development of quantitative strategies and the modeling of market dynamics. My approach combines creativity, rigor and technical expertise, allowing me to optimize decision-making and exploit inefficiencies. My multicultural and multilingual background gives me a unique ability to adapt and collaborate in dynamic international environments.

PROFESSIONAL EXPERIENCE

Murex (Paris, France) 01/2026 - 07/2026
Incoming AI Research - Intern
- AI & Language Models for Finance within the AI Vision Lab (research team), focusing on the evaluation and application of LLMs across the financial market value chain.

Monex Europe (Madrid, Spain) 07/2025 - 12/2025
Quantitative Risk Analyst - Intern
- Developed Monte Carlo–based pricing models for exotic and structured FX products, integrating implied volatility surfaces and stochastic dynamics.
- Applied the same framework for VaR and Expected Shortfall estimation, enabling consistent risk evaluation.
- Designed and implemented a full end-to-end Python stress-testing pipeline for the firm's global portfolio, integrating market and liquidity risk scenarios across worldwide offices.

Dauphine Recherches en Management (Paris, France) 05/2025 - 07/2025
Research Assistant
- Upgraded Python pipelines for financial news sentiment scoring, data processing, and feature engineering, integrating improvements inspired by a literature review of recent advances in AI for portfolio management.
- Conducted empirical research analyzing the impact of AI-driven signals on risk-adjusted performance.

Banco Azteca (Mexico City, Mexico) 04/2024 - 08/2024
Quantitative Research – Intern
- FX pricing: Analysis and optimization of currency pricing (bid-ask spread on spot), exchange rate monitoring, econometric modeling, and price elasticity evaluation.
- Development and automation of pricing, exchange rate, and elasticity analysis models in Python, enhancing efficiency, accuracy, and price management for over 2,000 branches in Mexico.
- This work led to an **8.4%** increase in revenue by optimizing pricing strategies.

EDUCATION

Université Paris Dauphine PSL (Paris, France) 09/2024- Present
Master's degree in Finance
- 1st Semester: Interest Rate Markets, Investments and Financial Markets, Derivative Instruments and Markets, Financial Analysis, Microeconomics for Finance, Private Equity, Python
- 2nd semester: Banking and financial intermediation, Corporate finance, Financial modeling and applications (VBA), Risk Premia, Quantitative Finance, Behavioral finance, Green and responsible finance

Université Paris-Est Créteil (Créteil, France) 09/2021 - 06/2024
Bachelor's degree in Economics and Management
- Specialization in International Economics & Management - Ranked **1st** in all 3 years
- Relevant courses: Econometrics, Statistics, Game Theory, International Trade and FDI, Financial Markets
- International exchange program Erasmus+ in Universidad Carlos III in Madrid

La prépa des INP (Toulouse, France) 09/2020 - 04/2021
Integrated preparatory class in engineering
- Fundamental knowledge of mathematics, physics and basic engineering principles

CERTIFICATE AND QUANTITATIVE PROJECTS

Data Science Certificate - Université Paris Dauphine PSL
- **Machine Learning** (Python - Scikit-learn, Pytorch, Keras) : K-means, SVM, Neural Networks, Decision Trees, Random Forests
- **Data Management** : SQL, database management and analysis

Quantitative research projects and model implementation on Python
- Momentum strategy: Backtest and simulation of a Momentum factor strategy on MSCI indices, portfolio management
- Quantitative Analysis and Trading on Cryptos: Retrieval and analysis of market data in real time (with various APIs), study of correlations with different lags and extraction of signals with Machine Learning.

OTHERS

Languages: English (C1 Level - IELTS), Spanish (C2), French (C2), Hungarian (C2), German (A2)
Mastered tools: Python (pandas, numpy, scikit-learn…), Excel and VBA, SQL, Power Query
Skills: Modeling and quantitative analysis, Data science, Curious, Creative, Precise, Dynamic
Interests: Travel, Escape games, Football, Strategy Games, Personal Finance, Machine Learning