

TAIBI Gabin

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EDUCATION

PhD Student in Finance, Artificial Intelligence and Data Science

Bern University of Applied Sciences, December 2023 – PRESENT

- Involved in [SNSF Narrative Digital Finance project](#) and a research project on Share Buy Back strategies
- Publication of a first paper on SSRN: [Hypothesizing Multimodal Influence: Assessing the Impact of Textual and Non-Textual Data on Financial Instrument Pricing Using NLP and Generative AI](#)
- Cooperating in [COST Action 19130 – FinAI](#) and [MSCA Industrial Doctoral Network on Digital Finance](#)

Master's Degree in Business Development

ESC Clermont Business School, September 2020 – September 2021

- Double degree engineer-manager
- Management, Business Development, Sustainability

Engineering Degree in Mathematics and Data Science

Polytech Clermont-Ferrand, September 2015 – September 2020

- Finance Option: Financial Mathematics and Stochastic Calculus
- AI and Data Science: Machine Learning, Deep Learning, Python, R, SAS, Matlab
- Programming: C/C++, Java, PHP, HTML/CSS
- Databases: MySQL, NoSQL (Cassandra, MongoDB, Neo4j), Access
- Analysis, Linear Algebra, Geometry, Statistics, Probability, Games Theory, Operational Research

WORK EXPERIENCE

Quant Researcher, Associate

202 Asset Management, Clermont-Ferrand (France), September 2021 – December 2023

- Quantitative research in crypto-assets including HFT/MFT, derivatives and DeFi strategies, Hedging, back-testing and derivatives pricing, machine learning, NLP (Python, Solidity)
- Development of trading tools: risk metrics, option position builder, algorithmic trading framework (Python, JavaScript)
- Hedge Funds startup administrative management (communication, legal, partnerships, etc.)

Assistant Project Officer, Work-study Program

BNP Paribas – IT Group, Paris (France), September 2020 – September 2021

- "Ecoconception" plugin development project proposition (SonarQube)
- Finding methods to measure, track and reduce the environmental impact of bank's information systems and IT projects

Analyst Developer, Work-study Program

Atos, Clermont-Ferrand (France), September 2019 – September 2020

- In a mission for Michelin (Ladoux, France)
- Data Science on an automatic tire wear detection project: [QuickScan](#) (Python, Neo4j)
- Programming of feature in QuickScan system (Java)

Software Development Engineer, Internship

Create it REAL, Aalborg (Denmark), April 2019 – August 2019

- Developing a GCODE visualizer in the company's slicer: REALvision (C#)
- Programming of a Python prototype to convert cartesian coordinates into delta 3D printers movements

SKILLS

- **Strong knowledge of Python:** Data Science and Data Visualization (pandas, numpy, scipy, plotly, matplotlib, seaborn), Statistical, Machine, Deep Learning (PyTorch and TensorFlow), Data Scraping, Websockets, Cython
- **Strong knowledge of DataBases:** retrieve and store tick data in MySQL, professional experience using NoSQL
- Advanced knowledge of Matlab, R, C/C++, JavaScript, Java
- **Strong knowledge of Machine Learning:** Decision Trees and Random Forests, Support Vector Machines, Neural Networks (LSTM, CNN), Reinforcement Learning, Natural Language Processing, Large Language Models
- **Strong knowledge and academic background in Mathematics and Programming for Financial Markets:** HFT/MFT (Market Making, Statistical Arbitrage, DeFi), Derivatives (Black-Scholes-Merton and Binomial pricing, dynamic hedging, trading), Regression Analysis, Time Series Analysis (ARIMA, GARCH), Tick Data, Strategy Back-testing, Modern Portfolio Theory and CAPM, Value at Risk, bubble detection models
- **Strong communication and management skills:** initiate a cross-cutting project at BNP Paribas, collaborate with more than 50 professors across Europe to apply for COST Innovators Grant within a short deadline, entrepreneurial experience
- **Proficient in Team Programming and Development Best Practices:** Experienced with CI/CD and merge requests
- **Knowledge in MLOps principles** to streamline machine learning workflows
- **Environment:** Linux, MacOS and Windows; Visual Studio Code, Jupyter Notebook, IntelliJ, Spyder IDE; Git
- **Languages:** French (native), English (professional – TOIEC: 855 in 2018), Spanish (notions)