



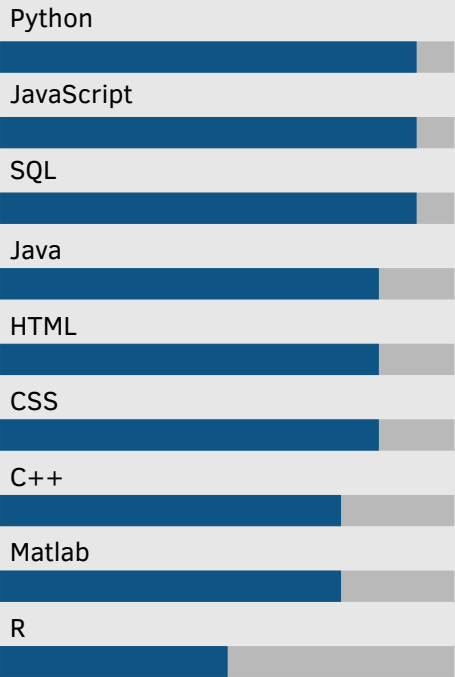
Elyes Mahjoubi

- Swiss and Tunisian
- 11 Strada Florilor, 700513 Iasi, Romania
- +41 76 221 89 42
- <https://rb.gy/2e3vl5>
- elyesmahjoubi@hotmail.com

About me

I am a hardworking and ambitious individual passionate about applied mathematics and programming. I currently work at Amazon.com, where I actively develop internal tools and testing frameworks to ease the recurrent tasks of associates, business analysts and QAs.

Skills



Interests

Object Programming; Statistics; Mathematics; Books; Cinema; Sport

Education

- 2019-2021 M.Sc. in Finance at HEC Lausanne Lausanne, Switzerland
 - Major in Asset and Risk Management.
 - Investment; Probability; Derivatives; Quantitative Asset and Risk Management.
 - Thesis on the topic of "Rough Volatility Modeling" in option pricing obtained with a grade of 6.0/6.0.
 - Grade: 4.95/6.0.
- 2016-2019 B.Sc. in Economics at HEC Lausanne Lausanne, Switzerland
 - Economy; Statistics; Mathematics; Finance; Econometrics
 - Grade: 4.70/6.0.
- 2008-2016 High school at International School of Carthage Tunis, Tunisia
 - French Baccalaureate, with a specialisation in Mathematics, obtained with honors.

Employment History

- May 2022 - Software Developer in Test, Amazon Iasi, Romania
 - Worked on creating internal web APIs for associates and business analysts using the Flask framework, Amazon Redshift and ETL pipelines.
 - Built internal testing frameworks for the QA team using Selenium, removing painful and recurrent tasks during the development phase of integration tests, such as midway authentication.
 - Implemented CI/CD workflows using DevOps tools such as Gitlab CI, Jenkins, and docker, along with testing frameworks such as pg-TAP, pytest and jest.
- Aug-Sep 2019 Quantitative Analyst Intern , Biat Asset Management Tunis, Tunisia
 - Proposed a more realistic metric to analyze the Conditional Value at Risk using a famous research paper (McNeil and Frey, 2000).
 - Set up Python programs to automate the generation of significant financials indexes such as Sharpe ratios and volatility metrics.

Languages

- | | |
|---------|-----------------------------|
| French | Native |
| Arabic | Native |
| English | Full proficiency (IELTS C1) |

Extra-curricular activities

- 2018-2019 Debate Manager at Association Mosaïque Lausanne, Switzerland
 - Supervised participatory conversations between geopolitical experts and students.
- Feb 2019 Delegate at Prague MUN Prague, Czech Republic
 - Represented Luxembourg at the NATO committee.
- Mar 2018 Delegate at the Harvard World MUN Panama city, Panama
 - Represented Colombia at the World Health Organization committee.
 - Helped propose a cooperation campaign across the committee members for the typical treatment of mental illnesses.

Other information

- Some of my projects are publicly available at the following link: <https://github.com/EM51>