Elyes Mahjoubi

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About me

I am a hardworking and ambitious individual with a great passion for applied mathematics and programming. I currently work at Amazon, where I actively work with product managers and the quality assurance department to develop efficient and stable testing frameworks.

Skills

Pack Office

Python

JavaScript

Java

C++

Matlab

R

SQL

HTML

CSS
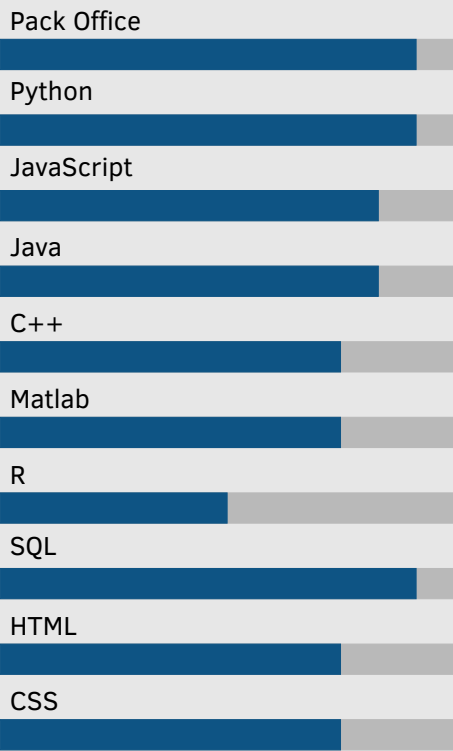
Interests

OO Programming; REST APIs; Backend development; Algorithms; Mathematics; Stochastic processes; Machine learning; Statistics; Economics; Cinema; Politics; 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

Aug-Sep 2019 **Software Developer in Test, Amazon** *Iasi, Romania*
- Worked on testing internal product pages and REST APIs for managers.
- Built testing frameworks for the QA department using Selenium, removing painful and recurrent tasks during the development phase.
- Worked on a few automation casting red flags in case of incoherent product description fillings by training ML models using multiple dimensions.
- Used object-related mapping models from Django and flask along with natural SQL in my work extensively.
- Became familiar with the git version control system and CI/CD tools such as Gitlab CI and Jenkins.

Aug-Sep 2019 **Quantitative Analyst Intern , Biat Asset Management** *Tunis, Tunisia*
- Proposed a more efficient metric to analyze the Conditional Value at Risk using a famous research paper.

Languages

French   Native
Arabic   Native
English   Full proficiency (IELTS C1)

Extra-curricular activities

2018-2019 **Debate Manager at Association Mosaique** *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 available at the following link : https://github.com/EM51641