Guillaume CAPITAN

Off-Cycle Quantitative Finance Internship

Languages

Spanish

Logré aprobar mi Cervantés Cl.

English

Scored 111/120 in TOEFL, reached C2-level at Télécom (highest grade).

French

Ma langue maternelle.

Sports

Martial Arts

Karate black belt with 15y+ training, boxing, some competitions...

Running

Finished Amsterdam Marathon 2022

Soccer

Was part of Télécom 2 team.

Interests

Finance

Attended algo-trading sessions with TBF, opened an account on several crypto-trading platforms.

Power markets

I love the idea of a system that must not fail and that of global efficiency.

Music - Personal and Conservatoire

Production (FL Studio), DJing, pianist for 15+ years, music theory, singer...

Gardening

Did an internship in a tree nursery. I grow fruits, flowers, aromatic herbs.

Sea & Moutain hobbies

Scuba diving & boat driving licensed. Also love skiing (freeride) & climbing.

Personal Projects

Writing Projects [PACE / Personal]

'Terra Incognita - First trips to America', a history book on colonialism - My own series SIROM.

TIPE project [End of CPGE]

Designed and built a miniature model of a tidal power plant and its theory.

TPE project [End of High School]

Topic of our research: 'Can we predict an inversion of the Earth's magnetic poles?'

Contacts

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Education

MSc in Quantitative Finance [M2MO - ex DEA Laure-Elie]

From September 2022 to April 2023 Université Paris-Cité Paris, France Finance & Statistics specialization. Course examples: Stochastic control, Markov, Risk, XVA, Algo-trading, ML for finance, Diffusion processes, Hedging...

Master's degree in Engineering [M1 MACS / TSIA]

From September 2020 to July 2023 Télécom Paris Palaiseau, France

Highly quantitative majors: signal processing for AI (deep learning, optimization, practical and theoretical ML...) and random modeling (martingales, markov chains, brownian motion...). Télécom Paris is France's #2 top engineering universities according to L'Étudiant ranking.

MPSI/MP* CPGE and National Exams certification

From September 2018 to August 2020 CPGE Blaise Pascal Orsay, France Math-Physics elite preparatory classes (the class I joined was #1 for 3 years already). Took the national exams in 2020, during Covid outbreak (special procedures for exams) and got into Télécom Paris.

Baccalauréat S - Math specialization [highest honors]

From 2015 to 2018 Lycée Parc de Vilgénis Massy, France

Did occasional tutoring, made math videos for my schoolmates.

Computer skills

Python

My main programming language. Used it for all my Al tasks and differential equations solving at Télécom & Paris Cité. Image & sound processing, GAN, CNN...

C / C++

Expert in C / C++ (took classes in Télécom and Paris Cité both). I love embedded systems and high-performance tasks. Coded in C++ for the Free5Gran PAF project.

Javo

Proficient in java. Coded a maze solver, my PACT project...

Various software skills

Git (mine: @GuillaumeC1A), SQL, Windows Office, Unix, VBA, Cybersec tools, react...

Student Organizations

President of THANG [English Theater]

We wrote the play, acted it, performed it live at Christmas. I was also part of the musicians on stage and helped writing the musical themes.

Co-President & Treasurer of Télécom Imp'hackt [Cybersecurity association] Applied computer science on root-me, deeper understanding of html, css, js...

Vice-President of TSM - Télécom Sound & Magic [Sound & Lighting association]

- Managing DJ stage-building crews, dealing with risks and unexpected events
- Equipment maintaining and event-planning
- Working with our school's administration δ the student's union

Member of TBF - Télécom Business & Finance

Algo-trading sessions, VIP guests conferences, networking...

Other Projects

2021 End-of-Year group project - Free5Gran open-source project [PAF]

Helped a PhD student on the open-source cybersecurity 5G project 'Free5Gran'. Very rich and complex project (Telecomms hardware, C++, Faraday cage...)

2020 Year-long group project - Fal'cile app [PACT]

We built an inclusive app for the mentally handicapped to help simplify / translate documents using NNs, a distant image server, written in Java, Python.

Cybersecurity competitions [ANSSI FCSC2020, FCSC2021] [EBEC2021]