

Imad Badda

Graduate Engineering Student, looking for a 6-month internship in Financial Market starting from March 2022

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Education

Engineering School [Sup Galilée](#) France - Villetaneuse (93430)

Since September 2019

Applied Mathematics and Scientific Calculus, specialty : market finance

Example of relevant courses :

- Stochastic Calculus (Brownian motion, stochastic integral,...)
- Numerical Analysis (conjuguated gradient, finite elements, ...)
- C ++ (Parallel Computing, Templates, Object Oriented Programming)
- Convex Optimisation
- Monte-Carlo Methods (antithetic variates, ...)
- Inferential and Descriptive Statistics
- Financial Mathematics (derivative products, risk measures , ...)

Preparatory classes [Lycée Mistral](#) France - Avignon (84000)

From September 2016 to June 2019

PCSI - PSI (Physics and Engineering Science)

undergraduate, intensive course in mathematics and physics.

Professional Experiences and Projects

Pricing of Options using Monte-Carlo

May 2021

Pricing of a Call Up and In and it's asian version.

- Simulation of stochastic processes (brownian motion, price evolution of an asset)
- Monte-Carlo method and it's confidence interval
- Method of variance reduction by antithetic variable
- Numerical approximation of integrals
- Numerical resolution of SDE

Made in Python

Writing of a LaTeX report

2nd Year Tutored Project

From March 2021 to May 2021

Domain Decomposition for advection diffusion equations :

- theoretical study of the stationnary and unsteady cases (variational formulation, DD algorithm, well definiteness and convergence of the Schwarz algorithm)
- time space numerical scheme (backward Euler method for time and Crouzeix-Raviart for space)

Made in Freefem++

Writing of a LaTeX report

Computer skills

Python	intermediate (pandas, numpy, scikit-learn)
C++	intermediate
Matlab/Octave	intermediate
C	intermediate
R	beginner
SQL	beginner
Git	beginner

Languages

French	Native speaker
English	Professional fluency (B2+)
Spanish	Notions

Interests

Cryptocurrencies	News, technology, market
Reading	Mostly news (The Economist, The Guardian and le Monde)
individual sports	Climbing, Street workout
team sports	football