Virgile Follacci

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EDUCATION

EDHEC Business School — **Nice, France**

Programme "Grande Ecole" leading to Master in Management and MSc in Financial Engineering — *Sep 2024 - Apr 2028*

- **Relevant coursework :** Pricing derivatives with VBA, Structured Products, Derivatives, Financial Analysis & Valuation, Corporate Finance, Financial Modelling, Project Finance, Portfolio Construction, Financial Econometrics with Python, Derivatives, Economics, Data Analysis

Lycée Saint-Michel de Picpus — **Paris, France**

Preparatory class dedicated to the preparation of the highly competitive entrance examinations for French Business schools — *Sep 2022 - Apr 2024*

- **Relevant Classes:** Mathematics, Economics, English, Spanish, Philosophy

WORK EXPERIENCE

Révélation Entreprendre (Ex-Total EDHEC Entreprendre) — **Lille, France**

Startup Analyst & Consultant — *Oct 2024 - Now*

- Performed in-depth financial and strategic analysis of 75 business plans, including valuation models and cash flow forecasts
- Led personalized consulting projects for startups, including market & competition analysis, pitch deck reviews, and go-to-market strategy assessments
- Charged with logistics of the biggest French startup contest organized by students (more than 450 candidates & €350,000 endowments)

All Hands and Hearts — **North Carolina, USA**

Team Leader & Junior Consultant — *Jun 2025 - Aug 2025*

- Orchestrated logistics and daily reporting (progress, safety, resource allocation) to ensure compliance and cost control
- Developed a strategic report to optimize the NGO's operational model, leading to a roadmap to improve efficiency by 30%
- Supervised and coordinated a team of 5–10 volunteers, optimizing resource allocation to meet deadlines

EXTRACURRICULAR ACTIVITIES & PERSONAL PROJECTS

Multi-Asset Autocallable Worst-Of Pricing Engine

- Used Yahoo Finance API to extract the correlation matrix and historical volatilities of the different assets
- Developed a Monte Carlo simulator using Geometric Brownian Motion and applied Cholesky Decomposition to model stochastic dependencies between underlying assets
- Leveraged Numpy to simulate 1,000,000 paths in 1.2 seconds

Black-Scholes Option Pricing & Greeks Engine

- Developed a Python class-based engine to price European options and calculate first and second-order Greeks (Delta, Gamma, Vega, Theta, Rho) using the Black-Scholes-Merton formula with dividend yield support
- Leveraged Matplotlib to build an automated visualization pipeline, generating sensitivity graphs of Greeks
- Implemented the Newton-Raphson method to iteratively solve for Implied Volatility

Track and field – Paris University Club — **Paris, France**

Athlete

- Collaborated within a team to achieve competitive goals, building skills in strategy, stress management, and resilience
- Demonstrated discipline, rigor, and a performance-driven mindset as an athlete for the Paris University Club in various competitions

SKILLS AND INTERESTS

Languages : French (native), English (fluent), Spanish (intermediate)
IT Skills : Microsoft Office Suite (Excel, PowerPoint, Word), VBA, Python (NumPy, Pandas, Matplotlib, SciPy), GitHub: https://github.com/Igile486, C++ (intermediate)
Interests : Entrepreneurship, Travel, Skydiving, Cinema
Certification : Bloomberg Market Concepts, Job Simulation – Bank of America Global Markets Sales and Trading Analyst (Forage)