Imane FARHAT

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EDUCATION

2017 – Present

ECOLE POLYTECHNIQUE, Paris, France

Diplôme d'ingénieur (Master's degree in Engineering) Specializing in Applied Mathematics

Second year student at France's leading school of science and engineering (GPA: 3.98/4.00).

- Applied mathematics: statistics, probabilities, stochastics models in finance, optimisation.
- Computer science: advanced programming, algorithmic and data analysis, massive data processing.
- Economics: microeconomics, corporate finance.

2014 - 2016

PREPARATORY CLASSES Moulay Youssef, Rabat, Morocco

MPSI/MP*, Mathematics and physics, A+

A two-year intensive programme in science to prepare for nationwide competitive exams.

PROFESSIONAL EXPERIENCE

June 2018 -

Present

BNP PARIBAS, London, UK

Student researcher in a group project

- Working on the use of AI for trade anomaly detection.
- Exploring the use of unsupervised learning for anomaly detection in counterparty exposure profiles.
- Detecting structural changes in P&L of a derivatives portfolio.

April 2018 –

X-FINANCE, Paris, France

Present

Quantitative analyst in an investment fund in partnership with Edmond de Rothschild Using algorithmic trading techniques to manage a portfolio of a total value of 80k€.

April 2018 – Present

ECOLE POLYTECHNIQUE, Paris, France

Oral examiner in mathematics and physics for undergraduate students

Sept 2017 –

LYCEE JANSON DE SAILLY, Paris, France

March 2018

Oral examiner in mathematics and physics

- Administered and delivered classes to preparatory classes students.
- Served on the board of the institution and on the class councils.

SKILLS, ACTIVITIES & INTERESTS

Languages: French and Arabic (bilingual), English (fluent), German (intermediate). **Software:** Python, Java, C++, R, SQL, Hadoop, Matlab, Latex, Microsoft Office. **Interests:** Piano (for more than 4 years), horse-riding (6 hours a week), football (member of the female football team at Ecole Polytechnique), rock dance.