

Joris Viaud

JUNIOR QUANTITATIVE ANALYST/DATA SCIENTIST

Quantitative analyst with expertise in Data Science and adapting deep learning/reinforcement learning models in finance. Involved in projects implementing complex models and techniques, providing rigorous analysis and solving quantitative problems. As a junior, possesses a strong learning ability and a willingness to continuously expand skills in quantitative analysis, algorithms, and project management.



Paris



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PROFESSIONAL EXPERIENCES

October 2023 – Mai 2024

Quantitative Researcher/Analyst

Hiram Finance, Paris - CDI

- Development of a particle swarm optimization (PSO) algorithm for replicating a bond index.
- Development of an SVI calibration method for an American index.
- Implementation of a practical case using the Datapred tool for time series prediction.

April 2023 - October 2023

Quantitative Analyst

Hiram Finance, PARIS - Internship

- Modeling of time series, predicting the presence of speculative bubbles, and algorithmic trading using Machine Learning.

Data scientist

Academic project - CACIB, Paris

- Completion of a research project in Data Science aimed at predicting the demand for swaptions in the American insurance market using Machine Learning.

Mai 2022 - September 2022

Data scientist

Road-B-Score, LYON - Internship

- Development of a Machine Learning model for individual credit scoring.

SKILLS

- IT : C, C++, Python, SQL
- Software : Matlab, GitHub, Pack Office
- Data Science/ IA : Sklearn, Tensorflow, Pytorch

EDUCATION

September 2022 - September 2023

Master 2 ISIFAR – Quantitative Finance & Statistiques

Paris Diderot, Paris

- Machine Learning
- Financial maths
- Insurance maths
- Financial products

September 2018 - September 2023

Engineer Diploma, Quantitative Finance major

ECE, Paris

- Machine Learning
- Rates economy
- Stochastic calculus
- Financial risks

Mai 2021 - July 2021

Java Developer

CRCL (Cancer Research Center of Lyon), LYON - Internship

- Development of a database of chemical compounds used in screening on therapeutic targets for the development of drug candidates.

HOBBIES

- Advances in quantum computing and AI
- Algorithmic trading
- Maths
- Chess
- Tennis
- Music festivals

CERTIFICATIONS

- TOIEC 900
- AMF
- Deep Learning specialization, *Deeplearning.AI*

LANGUAGES

French

Native

English

professional