Joris Viaud, Quantitative Analyst

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PROFILE

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.

EMPLOYMENT HISTORY

Oct 2023 — May 2024

Quantitative Researcher/Analsyt, HIRAM FINANCE

Paris

- 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.
- Implementation of pricing methods using specific deep neural networks (PINNs).

Apr 2023 — Sep 2023

Internship - Quantitative Analyst, HIRAM FINANCE

Paris

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

Jan 2023 — Apr 2023

Academic project - Data scientist , 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.

May 2022 — Aug 2022

Internship - Data scientist, Road-B-Score

Lyon

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

May 2021 — Aug 2021

Internship - Java Developper, Cancer Research Center of Lyon

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

EDUCATION

Sep 2022 — Sep 2023

Master of Quantitative Finance, Paris Diderot, ISIFAR

Paris

- Financial mathematics, statistics, stochastic calculus, financial products, ...
- Quantitative finance, Machine Learning

Sep 2018 — Sep 2023

Engineer Degree, ECE

Paris

- Mathematics
- Machine Learning
- Quantitative finance

SKILLS

Github	Expert
Python	Expert
Data science	Expert
SQL	Experienced
Machine Learning & Deep Learning	Expert

LANGUAGES

English	Highly proficient
French	Native speaker

CERTIFICATIONS

AMF

TOEIC 900

Deep Learning specialization