Julien Letort

Quantitative Finance Student seeking a 6 months internship beginning in April 2025

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Education

University of Paris-Saclay Sep. 2024 – Apr. 2025
M2QF : Master's degree in Quantitative Finance *Paris Saclay, France*
- Main courses : Stochastic Calculus and control, Machine learning, Econometrics, Interest rate modelling, Programming, Risk Management.

University of Bologna Feb. 2024 – July. 2024
Erasmus and Double Degree *Bologna, Italy*
- Main courses : Financial and Actuarial Mathematics, Corporate Finance, Risk Management.

ENSIIE 2022 – 2025
MEng in Applied Mathematics *Evry, France*
- Main courses : Probabilities, Data Analysis, Optimization, Statistics and Programming.

Lycée Masséna 2020 – 2022
Intensive preparation for the entrance exam for French top Engineering Schools *Nice, France*
- A French specific two-year undergraduate program leading to a nation-wide competitive examination into the "Grandes Ecoles" (France's top Graduate Schools in Engineering).

Experience

Wealth manager internship Summer 2024
Prometheus Wealth Management *Monaco*
- 2 months internship: pricing of structured products (reverse convertible, outperformer) using Leonteq and Morgan Stanley pricers. I also provided investment proposals and also assisted portfolio managers with various Excel/VBA tasks.

Investment advisor internship Summer 2023
Edmond de Rothschild *Monaco*
- Internship in the advisory department that introduced me to the financial world, with a focus on derivative and structured products, particularly Dual Currency Deposits.

Teacher Summer 2022
Mathematics tutor *Nice, France*
- Helped students to prepare their high school degree ("Baccalauréat" in French).

Projects

Use of C++ to model and solve Black&Scholes equations 2023
2 months Project *Evry, France*
- Developed a C++ program to solve the Black&Scholes equation using the Crank-Nicolson scheme, achieving accurate pricing of European options through finite difference methods.

Predicting Student Dropout using Machine Learning 2023
2 months Project *Evry, France*
- Built a model using Ridge, Lasso, and ElasticNet regressions, applying cross-validation and confusion matrices to predict dropout risks and assess key factors.

Leadership and Extracurricular Activities

President of the sports association 2023 – 2024
ENSIIE *Evry, France*
- Team organization and registration for university tournaments.
- Discussions with the town council about the availability of sports facilities.

Skills and Hobbies

IT: Python, R, Excel/VBA, C++.
Langues: French/Native – English/Fluent.
Sports: Football, Running, Volley Ball, Beach Volley Ball (reached the final stage of the french cup 3 consecutive years), I also skied competitively.