Léa MARINGER

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Education

Ecole Polytechnique & Sorbonne University Sept. 2024 - Aug. 2025
MSc. Probability and Finance (ex DEA El Karoui) *Paris, France*
Diffusion Processes, Numerical Probability, Stochastic Modelling and Derivatives, Stochastic Control, Interest Rates Models, Jump Models, High Frequency Trading, Deep Learning, Volterra Processes, Calibration.

Paris Dauphine University - PSL Oct. 2023 - Aug. 2024
MSc. Modelling, Optimization, Decision and Organization (MODO) *Paris, France*
Mathematical Programming, Computational Complexity Theory, Algorithmic Game Theory, Stochastic Optimization and Risk Measures, Decision under Uncertainty.

CY Tech Sept. 2021 - Aug. 2024
MEng. of Applied Mathematics - Data Science specialization *Cergy, France*
Statistics, Probabilities, Optimization, Complexity, Signal Processing, Time Series, Compressed Sensing, Procedural, Functional and Parallel Programming, Machine Learning, Artificial Intelligence, Accounting, Economics.

Experience

bpifrance March 2024 - Aug. 2024
Quantitative Engineer - Internship *Maisons-Alfort, France*
Joint modelling of interest rates and default rates of an insurance product (principal components analysis, time series, probabilities, statistics, Gaussian copula, Monte-Carlo simulations, Python).

CoDAlab - Polytechnic University of Catalonia May. 2023 - Aug. 2023
Researcher & Data Scientist - Internship *Barcelona, Spain*
Fault detection in wind turbines using machine learning methods and domain adaptation. I published an article at the 2024 IEEE I2MT conference.

namR June 2022 - Aug. 2022
Data Engineer - Internship *Paris, France*
Cleaning and analysing data from open data to produce useful and completed data about climate, green transition and energy retrofitting. Automating pipelines on data to standardize some steps of data production process.

Projects

Swing Contract Pricing with and without Neural Network April 2025
Stochastic control and Langevin-trained NN (article implementation and robustness testing in Python).

Statistic study of Google quarterly revenue Oct. 2023
Differencing, modelling and forecasting with SARIMA models, statistical tests (R).

Markowitz Portfolio Optimization Dec. 2022 - April 2023
Analytical solutions of optimization problems with different constraints, Monte Carlo simulations, numerical resolution algorithms applied to CAC40 assets and other portfolios.

Technical Skills

Languages Python (good knowledge), C++, R, OCaml, SQL, JavaScript, HTML, CSS
Software & Tools Git, Microsoft Office, Visual Studio Code, Anaconda, Dataiku

Languages

French: Native proficiency
English: Full professional working proficiency
German: Limited working proficiency
Spanish: Limited working proficiency