LOANN BRAHIMI
Driving licence

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⊙ LoannData

Education

PhD., Astrophysics
Transport theory - MHD turbulence -
Computing Science
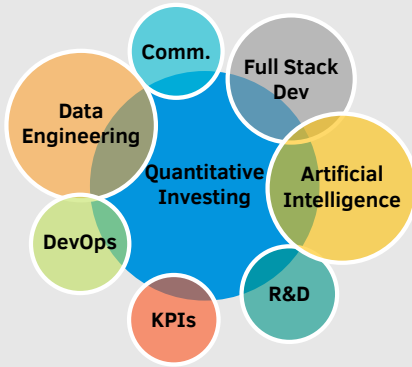University of Montpellier
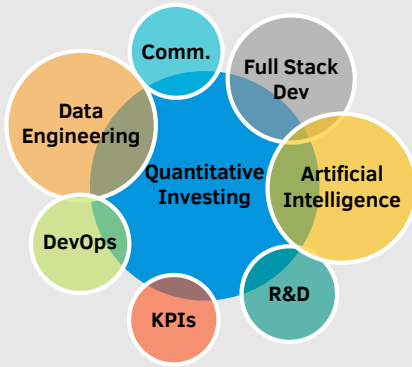2017 - 2020 | Montpellier, France

MSc., Fundamental Physics, rank 1
University of Montpellier
2015 - 2017 | Montpellier, France

Certifications
Deep Learning, MLOps

Technical Skills

Other

Languages
French (Native) - English (C1)

Reference
→ *Alexandre Marcowith*
alexandre.marcowith@umontpellier.fr
→ *Damien Perez*
magmasearch@gmail.com

QUANTITATIVE DEVELOPER/RESEARCH

Data Scientist, Quantitative Developer/Research with a deep experience in Systematic Investment. Experience in finding patterns in financial time series. 5 years of experience in data modelling, complex problems solving, development of state-of-the-art algorithms in Python and C++, data analysis and project management.

Research & Development

- Operational Hedge Fund portfolio management experience
- Financial modelling and asset management techniques
- AI based algorithmic investment
- Pattern detection in financial time series
- Data processing pipeline automation and management

Project Management

- Team centric collaboration
- Long term planification
- KPI integration
- Reporting and communication
- French and English Fluency
- Ability to develop in a fast paced & high risk environment

Experience

Jan'22 -   **CTO & Quantitative Analyst, Hedge Fund Director**   Taranis

- Management of operational trading activities on a **E-Mini S&P500 & NQ100 Futures portfolio**. Execution of the investment strategies from the management team.
- Development and maintenance of a whole trading pipeline: **data scraping** and **storage**, **trading strategy** execution, **risk management** and **reporting systems**.
- Development and implementation of **algorithmic investment strategies**: **data engineering** and quantitative research: time series analysis, patterns detection.
- Hedge Fund Cayman based director registered to CIMA. Administrative management of the fund.
- → **Tools**: Python, Scikit-Learn, IBKR TWS Python API, SQL, Office Suite

Dec'20 - Dec'21   **Co-founder & Quantitative Research/Developer**   Q26

- Research & Development of prototypes of **algorithmic investment strategies** on Forex and Stock markets.
- Development of a **Python** based **algorithmic trading** environment: backtest, live trading, logging and GUI.
- → **Tools**: Python, Scikit-Learn, Dash, MongoDB, MQL4, Finnhub REST API, IBKR TWS Python API, SQL

2017 - 2020   **PhD., Research fellow in Astrophysics**   University of Montpellier

- **Thesis**: Cosmic Ray transport in the weakly ionized turbulent interstellar medium
- Development of a numerical **transport code** in **C++** and **Python**.
- Implementation of a **numerical non-linear advection/diffusion method** in the AMR-MHD Astrophysics code RAMSES.
- **4 Publications in scientific journals**, research presentation at **international conferences**, summer schools about variety of subject around the thematics of **statistics**, **numerical MHD systems in Astrophysics** and **machine learning**.
- → **Tools**: Python, C++, Fortran90, LaTeX
- → **Mathematics background**: Numerical Methods, PDE systems solving, Stochastic Calculus, Transport & Turbulence Theories

May '16 - Jul '16 **Data Analyst, Research fellow, Characterization of the high energy Astrophysical source H.E.S.S. J1848-018**   LUPM

- Environmental and multi-wavelength study of the source H.E.S.S. J1848-018 - Emission spectra reconstruction over a wide energy band, power-law fitting and **quantitative analysis**.
- → **Tools**: Python, Scikit-learn, Naima, LaTeX

Other projects

May 2015 - **Science popularizer, website about Astrophysics**   Physique & Réussite

- **60+ articles** for students about concepts in Astrophysics
- Average of **2000 unique users** per month and **recommended by professors to their students**

2017 - 2020 **Teaching, Assistant professor, Internship manager**

- **Tutorial**: 164h given to 1st and 3rd year Physics students.
- **Internship**: 2 months, master student internship management.

1994 - **Personal hobbies**

- **Investing**: Cryptos & Stocks markets
- **Mountain sports**: Hiking, Running, Climbing, Alpinism
- **Social**: Philosophical debates & afterworks