MAËL BOCCARDI

Quantitative Analysis | Data Science | Economics

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https://mtbcd.github.io/Portfolio-Website/

EXPERIENCE

Quantitative Analyst - **Ofi Invest Asset Management**
May 2024 – Nov 2024 | Paris, France

- Internship with Mr. Simon Mauffrey, focusing on quant model validation.
- Testing and monitoring of models, including mathematical and programming inspection.
- Developed a stress test model for corporate debt via Merton model.
- Conducting research in NLP methods and models.

Quantitative Analyst - **NATIXIS INVESTMENT MANAGERS**
Sep 2022 – Oct 2023 | Paris, France

- Apprenticeship with Mr. Olivier Russel, focusing on tools and portfolio constructions, with emphasis on Risk Parity funds.
- Research in systematic allocation based on economic regimes.
- Back-tested retirement fund allocation & performance attribution.
- Worked on technical indicators & option strategies' greek calculation.

Trader Assistant Intern - **AQUAE CAPITAL**
July 2022 – Sep 2022 | Marseille, France

- Internship with Mr. Richard Schoeb, focusing on updated performance data & indicator construction.
- Built a risk alert model based on market context and asset behavior.
- Gained insight into equity portfolio risk management and options hedging.

Quantitative Research Intern - **Aix-Marseille School of Economics**
May 2022 – Jun 2023 | Marseille, France

- Conducted a comprehensive study on asset class volatility inter-dependencies, manipulating and analyzing data using R Studio.
- Utilized GARCH models to calculate and extract volatility from factors to developed an error-correction model to express volatility relationships.

EDUCATION

CFA Program - **Université Paris-Dauphine - PSL**
2024 | Paris, France

- Fixed Income, Economics, Portfolio Management, and Derivative.

Magistère Economist Engineer - Master Quantitative Finance - **Aix-Marseille School of Economics - Centrale Méditerranée**
2023 | Marseille, France

- Dual Degree with Honors in Computer Science, Big Data, Market Finance, Econometrics, Macro/Microeconomics, Time Serie Econometrics, Stochastic Mathematics, Risk & Uncertainty, Fx Derivatives, and Risk Management.

Master of Science - **University of Kent (exchange semester)**
2022 | Canterbury, United Kingdom

- Focus on Financial Economics, CAPM & Factor models, Econometric Methods, Macroeconomics, and Microeconomics.

ABOUT ME

With experience as a Quantitative Analyst at Natixis IM and Ofi Invest AM, I specialize in Python-based financial models. I possess skills in econometrics, risk management, and portfolio construction, backed by a Master's in quantitative finance and the validation of CFA program at Paris Dauphine University. I'm eager about applying my expertise to quantitative challenges in the financial industry.

SKILLS

Quantitative Analysis | Data Science | Financial Modeling | Risk Management | Python | R | SQL | Econometrics | Machine Learning | English | LaTex | Portfolio Construction | French

PROJECTS

- **Stress-Test Merton Model**
  - Developed a tool to calculate the impact of market and environmental changes on cross-asset portfolios, focusing on credit spreads and price adjustments. Combined an equity stress test with a fixed-income stress test for comprehensive analysis.
- **Regression Analysis and Data Visualization**
  - Studied the intricate dynamics between gold and cryptocurrency, using GARCH model for volatility estimation, ARDL for impact assessment, and VAR models.
- **Programming for Portfolio Construction**
  - Developed programs for various portfolio constructions: Min-Var, Eq-Weighted, Mean-Var, Risk Parity, HRP.
- **Master's Thesis on Regime-Based Dynamic Allocation**
  - Focused on developing a multi-factor (CAPM, AQR) portfolio optimization method that adapts its allocation based on macroeconomic conditions.

INTERESTS

- Sport (athleticism, climbing, snorkeling, skateboard)
- Reading & Poetry
- Travels (Asia, North America, Europe)