MAËL BOCCARDI

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+ ABOUT ME

Leveraging my expertise as a Quantitative Analyst at Natixis Investment Managers, where I specialized in applying Python-based quantitative models for diverse financial needs, I'm looking forward to joining your team. I am a Data Science and Math enthusiast, offering skills in econometrics, data management, risk management and portfolio construction, with a master's in Quantitative Finance from Ecole Centrale Méditerranée & Aix-Marseille School of Economics. Currently undertaking a CFA program at Université Paris Dauphine, I bring hands-on experience in statistics and quantitative finance. My passion lies in using my skills to tackle complex financial challenges.

+ LANGUAGES

Spanish (intermediary level)

English (fluent)

French (mother tongue)

+ SKILLS

Python (pandas, scikit-learn, numpy, xlwings, keras...)

SAS (Software)

Econometrics

Pyspark

Stata

Microsoft Office (Word, Excel, PPTX)

R (Programming Language)

LaTeX

Visual Basic For Applications

SQL (knowledge of NoSQL)

Bloomberg (BDH, BQL)

+ PROJECTS

• Incentive factors of a "click" on a Facebook post: Machine Learning (Regression, RandomForest, KNN)
• Regression analysis (ARDL) and data visualization with R for CAPM, ARCH-GARCH models, time series models
• Programing for portfolio construction, Min-Var, Eq-Weighted, Mean-Var, Risk Parity, HRP
• Master's thesis focused on the development of a regime-based dynamic allocation approach for multi-factor portfolio

+ WORK EXPERIENCE

- NATIXIS INVESTMENT MANAGERS — SEP 2022- OCT 2023
  Paris
  QUANTITATIVE ANALYST
  Apprenticeship with Mr Olivier Roussel. Tools and portfolio constructions.
  • Gained expertise in portfolio construction with focus on Risk Parity funds
  • In-depth research in systematic allocation based on economic regimes
  • Backtesting for retirement fund allocation & performance attribution
  • Worked on technical indicators & option strategies' greek calculation

- AQUAE CAPITAL — JULY 2022- SEP 2022
  Marseille
  TRADER ASSISTANT INTERN
  Internship whit Mr Richard Schoeb.
  • Built a risk alert model based on market context and asset behavior
  • Used data visualization to strengthen trading strategy comprehension
  • Gained insight into equity portfolio risk management & options hedging
  • Updated performance data & indicator construction during internship

- Aix-Marseille School of Economics — MAY 2022- JUN 2023
  MARSEILLE
  QUANTITATIVE RESEARCH INTERN
  • Conducted comprehensive study on asset class volatility interdependencies
  • Manipulated and analyzed data using R Studio
  • Utilized GARCH models to calculate and extract volatility from factor models
  • Developed an error-correction model to express long & short-run volatility relationships

+ EDUCATION

- Paris Dauphine University — 2024
  Paris
  CHARTERED FINANCIAL ANALYST
  • Quantitative Methods study
  • Fixed Income
  • Economics aiding impactful financial decisions
  • Portfolio Management
  • Derivative products

- Aix-Marseille School of Economics - Centrale Méditerranée — 2023
  Marseille
  MAGISTÈRE ECONOMIST ENGINEER - MASTER QUANTITATIVE FINANCE
  (Dual Degree - Honors)
  • Computer Science, Big Data and Quantitative Methods
  • Market Finance & Econometrics of Banking
  • Macro/Microeconomics and Time Serie Econometrics
  • Stochastic Mathematics & Risk Management

- University of Kent (exchange semester) — 2022
  Canterbury
  MASTER OF SCIENCE
  • Financial Economics, CAPM & Factor models
  • Econometric Methods for data analysis and forecasts
  • Macroeconomics
  • Microeconomics

- Faculty of Economy and Management — 2021
  Marseille
  BACHELOR OF ECONOMICS & FINANCE
  (Honors)
  • Mathematics & Probability, Econometrics
  • Macro/Microeconomics and Financial Accounting
  • Risk & Uncertainty and Fx Derivatives
  • Computer Science