MAËL BOCCARDI

Quantitative Analyst | Data Science

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

EXPERIENCE

Quantitative Analyst - **NATIXIS INVESTMENT MANAGERS**

Sep 2022 – Oct 2023 | Paris

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

Trader Assistant Intern - **AQUAE CAPITAL**

July 2022 – Sep 2022 | Marseille

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

Quantitative Research Intern - **Aix-Marseille School of Economics**

May 2022 – Jun 2023 | Marseille

- 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 long & short-run volatility relationships.

EDUCATION

Chartered Financial Analyst - **Paris Dauphine University**

2024 | Paris

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

Magistère Economist Engineer - Master Quantitative Finance - **Aix-Marseille School of Economics - Centrale Méditerranée**

2023 | Marseille

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

Master of Science - **University of Kent (exchange semester)**

2022 | Canterbury

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

Bachelor of Economics & Finance - **Faculty of Economy and Management**

2021 | Marseille

- Honors in Mathematics & Probability, Econometrics, Macro/Microeconomics, Financial Accounting, Risk & Uncertainty, Fx Derivatives, and Computer Science.

ABOUT ME

With experience as a Quantitative Analyst at Natixis Investment Managers, 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 current CFA studies at Université Paris Dauphine. I'm passionate about applying my data science expertise to complex financial challenges.

SKILLS

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

PROJECTS

- **Air traffic prediction**

- Utilize predictive modeling techniques, including Prophet, RNNs, LSTM, and XGBoost, to analyze and forecast air traffic data. Leverage the Streamlit interface for dynamic data visualization.

- **Regression Analysis and Data Visualization**

- Investigates 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 Approach**

- 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)