

# Neyl Gasmi

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QUANTITATIVE RESEARCH • FINANCIAL ENGINEERING • APPLIED MATHEMATICS

## Professional Experience

- **EuroCTP — Amsterdam, Netherlands** *Jun – Aug 2025*  
MICROSTRUCTURE RESEARCH INTERN
  - Processed and analysed  $2 \times 10^9$  L1–L3/APA market events across 30+ EU venues, building EBBO/CBBO reconstruction pipelines and throughput estimators.
  - Modelled quote and trade arrival processes using liquidity buckets and short-term volatility microstates for TCA scalability analysis.
  - Applied statistical inference to order-book update intensities and market-state propagation under RTS 1/2 publication rules.
  - Delivered a 60-page research study shaping EuroCTP's ESMA-compliant data-integrity framework for its CTP tender submission.
- **Galleries Lafayette — Marseille, France** *Summers 2022 to 2024*  
SALES & CLIENT ADVISOR
  - Managed premium client relationships with discretion, service quality, and commercial outcomes.
- **Maths Teacher** *Since 2021*  
INDEPENDANT
  - Teaching 20+ students with an average grade improvement of +4 points per trimester.

## Education

Currently enrolled in three concurrent programs

- **Université Paris 1 — Paris, France** *Sep 2025 – May 2026*  
Master 1 in Applied Mathematics to Economy and Finance  
*Courses:* Stochastic Calculus, Econometrics, Convex Optimisation, Hilbert spaces.
- **EDHEC Business School — Lille, France** *Sep 2024 – May 2028*  
Master in Management, Grande École Programme  
*Courses:* Fixed Income, Mergers & Acquisitions, Derivate pricing, Regulation.
- **Université Paris-Dauphine — Paris, France** *Sep 2025 – May 2026*  
Bachelor in Mathematics, Finance & Actuarial Science  
*Courses:* General Relativity, Quantum Mechanics, Measure Theory, Machine Learning, EDP.
- **Université de Lille — Lille, France** *Sep 2024 – May 2025*  
Bachelor in Mathematics and Statistics, Research Track (Ranked 2/57)  
*Courses:* Advanced Topology, Differential Calculus & Optimization, Measure Theory, Statistical Estimates.
- **Lycée Notre-Dame de Sion — Marseille, France** *Sep 2021 – May 2024*  
Preparatory Classes MPSI/MP  
*Courses:* Mathematics, Physics & Chemistry, Literature, Python.

## Languages, IT Skills, Projects, Certifications & Interests

- **Languages:** French (Native), English (C1), Arabic (B2).
- **IT Skills:** Python, Jupyter, PySpark, SQL,  $\text{\LaTeX}$ , HTML, [Git](#), Excel.
- **Projects:** [Betting Strategy](#), [Ising Model](#), [Photovoltaic Power Forecasting](#)
- **Certifications:** TOEIC 915/990; TOSA Excel 700/1000.
- **Interests:** Astronomy, Cosmology, AI agents, Sailing, Comics, Pokémon, Grothendieck.