

Neyl Gasmi

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QUANTITATIVE RESEARCH • FINANCIAL ENGINEERING • APPLIED MATHEMATICS

Professional Experience

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| • EuroCTP — Amsterdam, Netherlands | JUN – AUG 2025 |
| MICROSTRUCTURE RESEARCH INTERN | |
| – Processed and analysed 2×10^9 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. | |
| • Galeries 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

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| • Université Paris 1 — Paris, France | SEP 2025 – MAY 2026 |
| Master 1 in Applied Mathematics to Economy and Finance | |
| <i>Courses:</i> Stochastic Calculus, Econometrics, Convex Optimisation, Hilbert spaces. | |
| • EDHEC Business School — Lille, France | SEP 2024 – MAY 2028 |
| Master in Management, Grande École Programme | |
| <i>Courses:</i> Fixed Income, Mergers & Acquisitions, Derivate pricing, Regulation. | |
| • Université Paris-Dauphine — Paris, France | SEP 2025 – MAY 2026 |
| Bachelor in Mathematics, Finance & Actuarial Science | |
| <i>Courses:</i> 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) | |
| <i>Courses:</i> Advanced Topology, Differential Calculus & Optimization, Measure Theory, Statistical Estimates. | |
| • Lycée Notre-Dame de Sion — Marseille, France | SEP 2021 – MAY 2024 |
| Preparatory Classes MPSI/MP | |
| <i>Courses:</i> Mathematics, Physics & Chemistry, Literature, Python. | |

Languages, IT Skills, Projects, Certifications & Interests

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