

Neyl Gasmi

neylgasmi@gmail.com — My page

QUANTITATIVE RESEARCH • FINANCIAL ENGINEERING • APPLIED MATHEMATICS

Professional Experience

- **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

- **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, 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, Pokémons, Grothendieck.