

Neyl Gasmi

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Professional Experience

- **EuroCTP — Amsterdam, Netherlands** Jun – Aug 2025
Microstructure Research Intern
 - Modeled EBBO/CBBO reconstruction costs and consolidated-tape throughput using 2×10^9 L1–L3/APA events from 30+ EU venues across equities & ETFs.
 - Designed stochastic simulations of execution & quote-arrival processes, stratified by liquidity buckets and short-term volatility micro-states for TCA/scalability analysis.
 - Applied statistical inference to order-book update intensities, market-state propagation & APA fallback dynamics under RTS publication rules.
 - Delivered a 60-page research study driving EuroCTP's technical evaluation for ESMA-compliant data-quality controls and market-state integrity checks in its CTP tender submission.
- **Galeries Lafayette — Marseille, France** Summers 2022 to 2024
Customer Relations
 - Managed premium client relationships with discretion, service quality, and commercial outcomes.
- **Maths Teacher** Since 2021
Independant
 - Helping lycée students strengthen their performance in mathematics.

Education

- **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 Paris 1 — Paris, France** Sep 2025 – May 2026
Master 1 in Applied Mathematics to Economy and Finance
Courses: Probability, Stochastic Calculus, Dynamical Optimisation, Hilbert spaces.
- **EDHEC Business School — Lille, France** Sep 2024 – May 2028
Master in Management, Grande École Programme
- **Université de Lille — Lille, France** Sep 2024 – May 2025
Bachelor in Mathematics and Statistics, Research Track (Ranked 2/57)
Courses: Advanced Topology, Differential Calculation & Optimization, Measure Theory, Statistical Estimates, Parameter Integration and Fourier Series, Group and Ring Theory
- **Lycée Notre-Dame de Sion — Marseille, France** Sep 2021 – May 2024
Preparatory Classes MPSI/MP
Courses: Mathematics, Physics & Chemistry, Literature, Python.
- **Lycée Périer — Marseille, France** 2020 – 2021
Baccalauréat Scientifique, option Maths Expertes (Mention Bien)

Languages, IT Skills, Certifications & Interests

- **Languages:** French (native), English (C1).
- **IT Skills:** Python, Jupyter, PySpark, SQL, LATEX, HTML, [Git](#), Excel.
- **Certifications:** TOEIC 915/990; TOSA Excel 700/1000.
- **Interests:** Astronomy, Cosmology, AI agents, Sailing, Comics, Pokémon, Grothendieck.