Pierre CLAYTON

Quantitative Finance Analyst

2nd year student at ENSAE and pursuing a Master's degree at Sorbonne University, I am actively seeking a 3 to 4-month internship in quantitative finance starting from June 2024. Ideally, this would lead to a subsequent apprenticeship opportunity.

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Paris

07 45 14 06 63

mate of birth 07/02/2001

Work experience

From June 2023 to August

2023

Modeling Intern

Les Associations Mutuelles Le Conservateur Paris

- Main Subject: Determination of the vega of the savings portfolio (optimization of the existing process)
- Other topics covered:
 - Development work on a Kalman filter for forecasting economic variables
 - Development work on Power BI for projecting the assets of Tontines.

Education

Since September

2023

Engineering Program

ENSAE Paris, Institut Polytechnique de Paris Palaiseau

- Applied Statistics Project.
- Data Science Project in Python.
- Core Subjects: Financial Instruments, Introduction to Processes, Macroeconomics, Microeconomics, Econometrics, Statistics.

Since

Master's in Applied Mathematics

September 2023 Sorbonne Université Jussieu, Paris

• Core Subjects: Advanced Probabilities, Statistics, PDE and Elliptic Equations, C/C++, Stochastic Calculus.

From

Dual-degree in Mathematics and Economics.

September 2020 to

June 2023

Université Paris-Saclay Orsay

- Interdisciplinary Project: Determining real estate prices using statistical forecasting methods
- Distinction: With High Honors
- Core Subjects: Differential Calculus and Optimization, Probabilities, Statistics, Macroeconomics, Microeconomics, Econometrics, Statistical Forecasting Methods, Modeling, Algebraic Structures, Topology

From

2020

Bachelor of Mathematics

September 2018 to August

EPFL, École Polytechnique Fédérale de Lausanne Lausanne, Suisse

- Programming Project in C/C++
- Core Subjects: Algebra, Analysis, Mechanics, Electrostatics, Geometry, Theoretical Computer Science.

Skills

Data Analysis

- Proficiency in advanced statistical analysis techniques.
- Ability to interpret and visualize complex data.

Computer Programming

- Python, R, and C/C++.
- VBA scripts, Power BI.

Languages

French

Native language

English

C1: Cambridge Linguaskill

Certification

Spanish

Russian

Interests

Sport

- Boxing
- Table tennis

Teaching

I am a mathematics tutor for students from 9th grade to the second year of university (L2 in the French system).

Social networks



@PierreClayton



in @pierreclayton