Paul Kelendji

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Education

MILA - Université de Montréal **December 2024**
Master of Science in Computer Science, Machine Learning

HEC Montréal **2023**
Master of Science in Financial Engineering
Thesis Subject: Regime Switching for Dynamic Correlation, Optimized with Economical Indicators
Supervision: Professors Genevieve Gauthier and David Ardia • *Research scholarship from Fin-ML*

Université de Montréal **2022**
Bachelor of Science, Mathematics, Actuarial Mathematics
Dean's List

Experience

Quantolio Inc **June 2023 – Present**
Data Scientist *Montreal, QC*
- Developed and tested NLP models leveraging Large Language Models and custom neural networks to infer event properties and relationships for a knowledge graph, improving real-time event monitoring and risk management.
- Per client requests, identified statistical flukes in investment strategies and academic papers through feature importance methods adapted to financial serially correlated data.
- Delivered key insights to portfolio managers by identifying Structural Breaks and Market Regimes, through Hidden Markov Models and Econometric methods.

CWP Energy **February 2023 – June 2023**
Risk & Operations Analyst, Internship *Montreal, QC*
- Contributed to enhancing the company's internal Risk Infrastructure by converting legacy VBA macros into more efficient Python programs, aiding in the automation of operational trading processes.
- Monitored and analyzed daily Profit & Loss (P&L) using data visualization techniques with Python libraries such as Seaborn and Pandas, generating actionable insights for trading strategy adjustments.
- Served as the primary point of contact for external counterparties, leveraging strong communication skills to manage relationships and facilitate efficient communication.
- Employed SQL and quantitative methods in analyzing data for new trading opportunities, including backtesting, stress testing, and sensitivity analysis.

Futures First **May 2022 – January 2023**
Derivatives Trader, Internship *Montreal, QC*
- Specialized in trading U.S. fixed income futures and S&P500 e-mini futures.
- Managed and optimized the real-time execution of semi-automated trading systems, enhancing operational efficiency for my personal trade book.
- Introduced a trading strategy based on key financial news releases; this strategy is still actively being used.
- Employed data analytics to backtest and optimize trading strategies, making data-driven decisions.
- Actively participated in weekly meetings, contributing insights on profitable trading strategies, market conditions, and potential market-impacting events.

Aon **January 2021 – April 2021**
Actuarial Consulting in Professional Services, Internship *Montreal, QC*
- Conducted dynamic financial analysis to identify client risk exposures for optimized capital allocation.
- Developed loss profiles tailored to specific industries and firms, aiding in customized insurance programs.
- Forecasted premiums and ran simulations to establish actuarial funding and pricing requirements.
- Prepared premium funding and reserving reports to meet client captive insurance needs.

ICPEI (acquired by Desjardins) **May 2020 – August 2020**
Data Analyst, Internship *Montreal, QC*
- Implemented a custom insurance pricing tool tailored for individual client profiles, enhancing underwriting precision and customer satisfaction, using Object-Oriented Programming (OOP) in Python.
- Conducted comprehensive data analysis using SQL and R, identifying key metrics that contributed to more effective risk assessment and pricing strategies.
- Collaborated closely with the finance team to fulfill corporate actuarial duties, successfully completing all quarter and year-end responsibilities, including financial reporting and risk analysis.
- Played a pivotal role in the transition to IFRS17 by evaluating and optimizing home and car insurance products, resulting in a more streamlined compliance process.