Rémy Pasco

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EDUCATION

Cornell University, School of Operations Research and Information Engineering; Ithaca/New York City, NY

Master in Financial Engineering   Expected December 2012

Teaching Assistant for Computational Methods in Finance class   Fall 2012

Relevant coursework: Derivatives Securities, Fixed Income Securities, Monte Carlo Simulation, Stochastic Calculus

GPA: 3.75/4.0

Cantor Fitzgerald Project (in progress); New York, NY   Fall 2012

- Search for the optimal way to track S&P 500 index after block trades modify the portfolio, trading off between high costs due to quick execution and exposure to unsystematic risk.

Optimization Modeling Projects, Cornell University   March – May 2012

- Implemented trading strategies in MatLab and tested them through cross-validation.
- Calibrated four different stop-loss trading strategies and assessed their efficiency in a Markowitz framework for risk management purposes. Found strategies outperforming buy-and-hold Markowitz optimized portfolios consistently.
- Utilized a multi-factor model to determine the efficiency of contrarian trading strategies over three time horizons. Performed multivariate regression and principal factor analysis with S&P 500 historical data to find best fundamental factors that explain stock returns. Results proved that over a 3-month and 2-year horizons our strategy beats the benchmark and is profitable.

Ecole Centrale de Nantes; Nantes, France

Degree of "Ingénieur Ecole Centrale de Nantes" (Engineering Degree)   Expected December 2012

Double Degree Program

Bachelor of Science in Engineering   June 2011

GPA: 3.75/4.0

RELEVANT EXPERIENCE

Citigroup; New York, NY   June – August 2012

Risk Architecture Intern, Country Risk Department

- Created multiple reports in Excel to support the Managing Director of Country Risk with Optimization Project investigating the most efficient allocation of new capital worth up to $2 billion across all of Citi's business segments worldwide while maintaining compliance with risk regulations.
- Incorporated VBA code into Excel to automatize routines and facilitate results analysis.

PROJECT EXPERIENCE.

Web Strategies, Ecole Centrale de Nantes   February – April 2011

- Created new website for a start-up career counseling business in collaboration with two team members.
- Coded all the dynamic parts of the website using PHP and JavaScript.

Industrial Study, Ecole Centrale de Nantes   February – June 2010

- Built a new joystick to improve power controller for electric boat's engine with SolidWorks software in collaboration with four students.
- Established active rapport through regular meetings and communication to build strong client relationship.

SKILLS

Languages: French (Fluent), English (Fluent), German (Conversational), Spanish (Beginner)

Programming Languages: C, C++, Java, R, VBA, AMPL, HTML, CSS, PHP, MySQL, JavaScript

Software: MatLab, Bloomberg

INTERESTS

Running – Marathons • Swimming • Tennis – Instructor (two years) • Weightlifting • Cinema