

Samuel GUILLUY

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50 Grande Rue Charles de Gaulle – France, Nogent-sur-Marne

EDUCATION

December 2020 - December 2023

Université Rennes 1 - IRMAR – *PhD Thesis in Applied Mathematics and NLP*
Argument Analysis in political debates for TF1, 20 Minutes, INA and Ouest France
• *Dataset Annotation, Language Model, Conditional Random Field, Factor Graph*

September 2019 - August 2020

Ecole Normale Supérieure Paris-Saclay - *MVA Research Master's Degree in Machine Learning*

September 2018 - August 2019

Ecole Polytechnique & ENSAE - *Research Master's Degree in Statistics and Finance*
In parallel with my studies at CentraleSupélec.

September 2016 – August 2019

CentraleSupélec - *Engineering Student in Applied Mathematics, Finance and Data Science*
Main studies: Stochastic Processes, Statistics, Optimization, Machine Learning, Derivative Models,
Physical dimension of the markets, Numerical methods for Finance, High frequency Data and Limit Order
Book, Structured Product, Portfolio Metrics

September 2016 – August 2017

Paris Sud University - *Bachelor's degree in Applied and Fundamental Mathematics*
In parallel with my studies at CentraleSupélec

September 2014 - August 2016

Lycée Janson de Sailly, Paris - Preparatory classes "MPSI and MP*"

WORK EXPERIENCE

April 2020 – November 2020

Systematics, France – *6 months – Quant Research internship*
• Development of trading strategies based on alternative data

September 2017 – September 2019

IBM France – *2 years – Data Analyst in apprenticeship*
• Financial Model for new Energy Market (EUM optimization) with the company RTE

RESEARCH PROJECTS in Finance and Machine Learning

October 2018 – May 2019

Market Cipher Partners - *Finance research project*
Research and Development of **pair trading strategies using Machine Learning Algorithms**

September 2018 – April 2019

Strat and Modeling of Morgan Stanley London - *Finance research project*
• R&D of hedging strategies based on **Market Impact analysis and Game Theory**

COMPUTER SKILLS

- Machine Learning, Natural Language Processing, Graph Neural Network
- Python, Pytorch, TensorFlow, JAX, Pytorch Geometric, Scikit-learn, NLTK
- Docker, Azure Web Service, GitHub, Django, ReactJS

LANGUAGES

French	Native Language
English	Niveau C1 – Toefl IPT 600/677