Sébastien CARARO

Personal information

02/02/1998 (23 y.o.)
sebcararo@hotmail.fr

Media

Personal website

Contains personal projects
https://seb943.github.io/

Medium account

@sebcararo

GitHub

https://github.com/Seb943

Technical skills

<u>Programming:</u> R, C, Python, VBA, Java, Stata, Matlab, HTML/CSS
<u>Tools:</u> Office Pack, Docker, Simulink, SysML, LTSpice, Azure, DevOps, QGIS, ArcGIS

CURRENT SITUATION

Graduating from Ecole Centrale de Lille (MSc engineering) and from the University of Lille (MSc Quantitative Finance) in September 2021. Looking for a contract in finance starting October.

WORK EXPERIENCE

➢ April 2021 – September 2021 *[6 months]*
CACEIS, Luxembourg (Luxembourg)
OTC Derivatives pricing officer internship. Pricing of a wide variety of derivatives products for multiple clients, including investment banks and large financial companies. Manipulation of pricing models along with data sources such as Bloomberg and Reuters.

➢ September 2019 – February 2020 *[6 months]*
Witted SRL, Rovereto (Italy)
Machine Learning internship inside an Italian start-up. I created from scratch a pipeline for monitoring the correlation between erosion and multiple environmental factors thanks to geospatial data and satellite imagery. I also actively participated in a European Space Agency (ESA) grant candidature, which was successfully obtained afterward. This *Zephyrus* project is now jointly developed with the ESA.

➢ February 2018 *[1 month]*
TLV-TRATO, Lys-lez-Lannoy (France)
This traineeship was part of my engineering cursus. I worked beside workers in the factory, and I learned a lot about organization and logistics.

GAP YEAR PROJECTS DEVELOPED IN AUTONOMY

AIFSB (www.aifsb.com) : A quantitative-based sports betting software that identifies market anomalies over a wide variety of sports in order to generate profitable strategies. Yielded 7% ROI per game over first 700 games of application. Involves Machine-Learning and cutting-edge statistical methods, developed in R and Python.

PoloBot : An autonomous trading bot pipeline for cryptocurrencies. The pipeline is designed to adapt to any financial market, given sufficient historical data. Developed in Python and deployed on the Poloniex API.

Languages

French   *mother tongue*
English (TOEIC 895) *fluent*
Italian   *notions*
Spanish   *basics*

Other information

Driving License (cat. B)
Both French and Canadian citizen
Former High School basketball referee
First Aid certificate
Hobbies : Literature, Basketball
MBTI profile : INTJ

CERTIFICATED ONLINE COURSES

- ✓ Social Psychology – Wesleyan University *[37h]*
- ✓ Becoming a changemaker: Introduction to social innovation – University of Cape Town *[18h]*
- ✓ Developing AI applications on Azure – LearnQuest *[17h]*
- ✓ Mindshift: Break through obstacles to learning and discover your hidden potential – McMaster University *[8h]*
- ✓ New models of business in society – University of Virginia *[7h]*

EDUCATION – MSC ENGINEERING/MSC FINANCE

➢ September 2017 (- September 2021 after one gap year)

Ecole Centrale de Lille (France): Graduate school of multi-disciplinary engineering (Mathematics, Physics, IT, Management, Mechanics, other scientific fields). The institute delivers the Master's degree and is one of the 10 best engineering schools in France.

➢ September 2020 (- June 2021)

Lille University – Quantitative Finance MSc (France):
Relevant coursework: Finance Theory, Pricing and hedging derivatives, Empirical methods in finance, Behavioral finance, Microeconomics of Banking, Mergers and Acquisitions. Master's thesis : *Momentum Strategies*.

➢ February 2019 – July 2019

Trento University (Italy - Erasmus+ exchange):
Data Science/statistics/IT : Algorithms for BioInformatics 30/30, Advanced Statistical Methods 30/30, Data Analysis and Exploration 30/30, Enterprise Information Systems 29/30, Quantitative Methods for Market Analysis 30/30. Had to express myself in both English and Italian.

➢ September 2015 – June 2017

Lycée Paul Valéry (Paris, France): 2-years highly competitive (35+ hours/week only for lectures) undergraduate studies in Mathematics/Physics/Engineering preparing for the nationwide competitive examinations for entry to the top engineering schools in France.

OTHER NOTABLE EXPERIENCE

➢ August 2019

French Army – 61st artillery regiment
Highly intensive three-weeks long military preparation (*Préparation Militaire Supérieure)*. I learned a lot about human management, organization, but also about decision making under high-pressure conditions.

References : available on request