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To Whom it May Concern   September 3, 2023
JP Morgan Chase

Dear Sir/Madam,

I am Steven François, currently enrolled in Master of Science Probability and Finance (ex-DEA El karoui) at Sorbonne University conjointly with Ecole Polytechnique. As October 2023 approaches, marking the end of my internship, I am eager to transition into the role of Quantitative analyst. After examining the opportunities at JP Morgan Chase, the Quantitative analyst intern role especially caught my interest.

My academic foundation is solidly rooted in scientific calculus applied to quantitative finance such as Pricing and Hedging problems under various frameworks. Additionally, during my final year at DEA El Karoui, I attended non-credentialed courses at Paris Saclay University to deepen my understanding of both practical and theoretical aspects of machine learning.

This knowledge enabled me to address complex research issues at the Milliman R&D department, especially within the Economic Scenarios generator. At Milliman, I tackled a variety of problems, ranging from calibrating interest rates and equity-based models to optimizing computational costs using cutting-edge research literature. Furthermore, I leveraged my machine learning expertise to develop a novel framework for forecasting insurers' balance sheets. This involved using advanced machine learning models encompassing dimensionality reduction, feature engineering, regression, and deep neural networks.

With a pronounced affinity for practical problem-solving, I have effectively used my academic insights in projects like efficient computation of Financial Option Sensitivities and being a fan of soccer and mixed martial art i created a systematic betting strategy involving scraping website databases and track statistical outliers.I am currently on a new venture to design a machine learning trading algorithm, aiming to fully harness the machine learning expertise I gained during my studies and internship.

The position you are offering resonates with both my academic background and professional aspirations. I am eager to further my skills in mathematical modeling, enhance my numerical techniques, and provide solutions to tangible challenges. Joining JP Morgan Chase is an enticing opportunity to not only apply my existing skills but also to evolve and be challenged alongside a cadre of experienced professionals.

I thank you for your interest in my application and remain at your disposal for any further information. Yours faithfully,

FRANCOIS Steven