JEAN PHILIPPE N'DRI

Quant, Data Scientist

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ABOUT ME

Quant and Data Scientist with strong expertise in Machine Learning, Quantitative Investment Strategies (QIS), and Data Science. Proven professional experience at Groupe BPCE, Natixis IM, and Société Générale, with a track record of designing and implementing cutting-edge financial models and systematic strategies. Skilled in Python, SQL, R, and web scraping, with hands-on experience in portfolio optimization, ESG, and automation of data processes. Fluent in English, with French as a native language. Available now.

WORK EXPERIENCES

LBP Asset Management — Paris

Quantitative Analyst — Since 06/2024

Fixed term contrat

- Developed pricing and valuation models for structured products: CPPI, Autocallables, Total Return Swaps (TRS), and Equity-Linked Swaps (EQS)
- Designed and implemented portfolio optimization techniques under real-world management constraints
- Contributed to model validation processes for proprietary ESG scoring models, portfolio construction models, and structured product pricing engines
- Performed risk analysis and developed quantitative risk metrics

Ai For QuantResearch — Paris

Founder and Quantitative Researcher — Since 2024

Part-time

Ai for Quant Research is an independent institute conducting research on Quantitative Investment Strategies (QIS). Our goal is to combine financial markets and artificial intelligence to build the next generation of systematic strategies.

- Managed a team of 5 researchers.
- Conducted research on Crypto Factor Models and Factor Investing.
- Conducted research on Trend-Following and Momentum Strategies using Machine Learning.
- Conducted research on Machine Learning and Deep Learning for Portfolio Optimization.
- Built Machine Learning models to predict market direction using diverse data sources.

Société Générale CIB — Paris

Quantitative Researcher & ETF Research Analyst — 10/2024 - 03/2025

Internship under supervision of Abhishek MUKHOPADHYAY and Sebastien LEMAIRE

- Developed and implemented Quantitative Investment Strategies (QIS) and systematic asset allocation frameworks, leveraging techniques such as Equal Risk Contribution (ERC), Hierarchical Risk Parity (HRP), market-neutral portfolio and Deep Learning to optimize portfolio performance.
- Created a momentum and low-volatility strategies across equities, commodities, and sector indices, enabling diversified alpha generation and factor-based portfolio construction.
- Applied Affinity Propagation clustering to a universe of European-domiciled ETFs to uncover latent structures in return patterns and construct thematic cluster indices.
- Used regression models to implement factor investing, identifying and isolating return drivers within indices and ETF universes for enhanced systematic portfolio construction.
- Automated the review process for over 5,000 ETFs' static data using Python and web scraping, achieving a 70% reduction in processing time and improving data reliability.
- Built ESG scoring models for over 3,000 equity and bond ETFs by integrating environmental, social, and governance indicators and assessing exposure to controversial sectors.

BPCE — Paris

Data Scientist — 09/2022 - 07/2024

Apprenticeship and Full-time

- Conducted in-depth analysis of retail banking customer data, uncovering behavioral patterns that informed product development and risk management strategies.
- Designed and deployed Machine Learning models for credit risk scoring and fraud detection, improving default prediction accuracy.
- Handled class imbalance using techniques such as SMOTE and ADASYN, ensuring stable and generalizable model performance across validation datasets.
- Created interactive dashboards and visualizations (Matplotlib, Seaborn, Plotly) to communicate model results and insights, supporting data-driven decisions by senior stakeholders.

Credit Mutuel ARKEA — Brest

Data Analyst — 09/2021 - 09/2022

Apprenticeship

- Conducted exploratory data analysis on retail banking customer datasets to uncover behavioral trends and deliver actionable insights via dashboards using Power BI, and Python
- Applied unsupervised learning algorithms (e.g., K-Means) for customer segmentation, enabling the marketing team to tailor campaigns and improve targeting efficiency.

EDUCATION

Ecole Polytechnique — Paris

Master's in Financial Engineering

Exe DEA El Karoui, Double Degree with Sorbonne University & Ecole Polytechnique — 09/2023 - 07/2024

Financial Market, Financial Engineering, Numerical Methods in Finance, Statistical methods and Data science for finance, Quantitative Investment Strategy, Machine learning, Python Programming, Fintech, Optimal Trading Strategies, Stochastic Calculus, Financial Risk Management, Deep Learning, Quantitative Trading,

Neoma Business School — Paris

Master of Science Quantitative Finance and Big Data — 08/2022 - 08/2023

Financial risk management, Market Microstructure, Stochastic Calculus, Econometrics and Time Series for Finance, Machine Learning, and Artificial Intelligence in Finance.

Ynov Lyon

Master’s in Data Science (1st Year Completed) 09/2021 - 08/2022

Python programming for Data Science, SQL and Relational databases, Statistic and probability for Data Science, Machine and Deep Learning, Business Intelligence Tools.

University of Poitiers Poitiers

Bachelor's in Economics Statistic and Finance 09/2020 - 08/2021

SKILLS

- **Programming & Tools:** Python, KDB+/Q, R, SQL, SAS, VBA, Excel, Power BI, AWS, Dataiku, Bloomberg Terminal, PyCharm, Jupyter, Git/GitHub, Tableau, Scikit-learn, TensorFlow, Keras, Pandas, NumPy, Matplotlib, Plotly, Machine Learning, Deep Learning, NLP
- **Languages:** French (Native), English (Professional proficiency).

ADDITIONAL INFORMATION

- **Publication and projects**: Enhancing Trend Following Strategies with L1-Filter, Volatility prediction with deep learning,
- **Honors and Awards**: Winner of JP Morgan Data for Good Hackathon 2023 in Paris, Quantitative Analyst for Natixis Undergraduate Program.
- **Interests:** Gaming, Travel, Drawing, knowledge sharing (mentoring/teaching), Cooking, physical training, team sports (basketball).
- **Associative:** Founder an independent institute (Ai for Quant Research) dedicated to research at the intersection of quantitative finance and artificial intelligence.