

Pierre SALVAGGIO

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Age: 21

EDUCATION

2018 - 2019 : Ecole Nationale Supérieure des Mines de Nancy (France)

Mathematics Master's Degree simultaneously with University of Lorraine.

- Quantitative Finance (Portfolio optimization, Black-Scholes, Itō formula, VaR, Derivatives, ref: J. Hull).
- Spatial Statics and Bayesian Modeling, Information Theory.
- Statistics in High Dimension, Stochastic Modeling, Stochastic Modeling for Finance.
- Monetary Policy and Financial Markets, Macroeconomics, Microeconomics and Game Theory.

Fall 2018 : Seoul National University (서울대학교), (Seoul, South Korea)

Exchange program at College of Business Administration and College of Engineering.

 Financial Accounting, Financial Statement and Firms Valuation, Numerical Analysis, International Business Management, Applied thermodynamics.

2016 - 2019 : Ecole Nationale Supérieure des Mines de Douai (Now IMT-Lille-Douai), (France)

Mathematics: Complex Analysis/Probability/Statistics, Computer Science, Data Analysis(SPSS), Project Management, Physics.

2014 – 2016: Two Years Intensive Course In Mathematics And Physics (Strasbourg, France)

• "Classes Préparatoires aux Grandes Ecoles" scientific at Lycée Kléber, a 2 year undergraduate intensive course leading to a national competitive entrance exam into French "Grandes Ecoles".

WORK EXPERIENCES

NaPoleonX - Financial Markets | Paris, France

Napoleon is the first 100% algorithmic Asset Manager piloting Trading Bots.

May - Sep 2018: Quantitative Trading Strategy, AlgoTrading and IT Development (Internship)

I have discovered a trading strategy that has replaced the former one and that will be used on funds by NapoleonX. I worked with Stephane Ifrah (X 1992), Arnaud Dartois (X 1998) and Marc Des Ligneris (Centrale Supélec 2005).

- Research and Development of Quantitative Trading Strategy. I made several strategies on: S&P500,SX5E,FX, EUR/USD, ETH/USD,BTC/USD, ETH/BTC.
- Elaboration of Trading Bot so as to automatize my strategy.
- I've also help for the development of the platform and made my own trading interface.

Air France Industries KLM Engineering | Paris, France

May - Sep 2017: Strategic Buyer and Data Analyst (Internship)

- Analyzing voluminous data from Air France KLM and Suppliers with Excel and Access.
- Leading project so as to scrimp millions of dollar.
- Direction relationship and negotiation with supplier to buy new parts for aircrafts.

"Sky'Mines" School Project | Douai, France

Construction of a spatial observatory. Operating budget: \$350,000.

2016 - 2017 Project Leader

Managing a team of 5 engineers. Leading Meetings, and Negotiation with Major and Suppliers.

IT SKILLS

- Java 8: Frameworks for API Rest/Web app: Spring, Spring Boot, Maven, JPA/Hibernate, for GUI: VAADIN.
- Financial Trading Strategy / Forecasting Data / Data Analyzing :

Python 3.7: Libraries: Pandas, Cython, Quandl. Jupyter NoteBook.

R 3.5 - VBA - SQL

Pack Office Pro : Access – Excel – Powerpoint – Word

LANGUAGES

French: Native speaker Italian: Native speaker English: Fluent (TOEIC 870) Japanese: Basics

AWARDS AND OTHER INFORMATION

- Award: Baccalaureat with Major in Math, Age 17, with Honours.
- MOOC: Ecole Centrale de Lille Project Management & Institue Mines Telecom Engineering Statistics
- **Security Manager** for "Cartel des Mines" A festive event of 1,700 engineering students over 3 days. Leading meeting with police, major, emergency, in order to create security plan.