Wissal Ghoudi

Engineer in Applied Mathematics - Bachelor's degree +5

- 7 April 2000, 22 years old
- 14 bis rue du beau site, Sannois
- +33 6 49 58 82 95
- wissal.ghoudi@gmail.com
- French
- driving licence

About me

Enthusiastic and motivated, I am passionate about finance and mathematics. I constantly strive to utilize my in-depth knowledge to make meaningful contributions to the financial sector. I am convinced that my commitment to excellence and my willingness to tackle challenges will enable me to play a dynamic and influential role in the field of finance.

Languages

- French ●●●●●
- English ●●●●○
- Spanish ●●●●○○

Skills

- Research and Innovation
- Programming and Development
- Mathematical Modeling
- Data Analysis and Statistics

Work Experience

May 2023 – Present — **Technical Project Manager & Research and Development Engineer, Permanent Contract** — Akio, Paris

- Design and full-stack Java development of custom applications for major clients such as ANTS and the Banque de France.
- Creation, enhancement, and integration of APIs.
- Complete project management, including team planning and coordination.
- Technical and functional parameterization.
- Provision of quality technical assistance.
- Expertise in technical and functional documentation writing.
- Effective communication skills ensuring project success and optimal client satisfaction.

2022 – 2023 — **Projects** — CY Tech, Cergy

Final year projects: Pricing of Asian options

- Development of pricing models for Asian options, including Monte Carlo, Simpson's method, Heston, Crank-Nicolson, and Euler.
- Analysis of Greeks and their impact on pricing.
- Training a neural network model for pricing to circumvent compilation time constraints of existing models.

Risk management project: Extreme value theory

- Study of generalized extreme value (GEV) distributions and generalized Pareto distribution (GPD).

Machine Learning (Regression models and Artificial Neural Networks)

- Private stock prediction project (APPL and TESLA).
- Energy production prediction project, using and comparing different models (LSTM, linear regression, gradient boosting XGBM LGBM, random forest, etc.).
- Clustering project.

2019 – 2022 — **Computer Technician and Support** — Self-Employed

Repair of computer tools (phones, computers, etc.).

Education

2020 – 2023 — **Applied Mathematics Engineer** — CY Tech, Cergy
Maths, economics, finance

- Stochastic processes, probability theory, and statistics.
- Monte Carlo simulations for derivative products evaluation.
- Proficiency in portfolio management, asset pricing models, and calibration.
- Understanding of financial markets, FinTech, and machine learning applied to finance.

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Social networks ——

Wissal GHOUDI

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Interests ———————

Weightlifting, Basketball

Music Theory, Guitar

Reading, DIY (3D Printing, PCB Design, Milling...)

2022	**Study abroad**	Novosibirsk State University (NSU), Russia

Completed a semester of Economics and Management courses:

- Organizational Theory and Management Techniques
- Financial Instruments and Corporate Budgeting

2018 – 2021	**Bachelor's degree in mathematics**	CY Tech, Cergy
2018	**Baccalaureate Scientifique (the equivalent of High School Diploma)**	Van Gogh, Ermont

Physics speciality

Skills

Programming Languages	TypeScript, R, Java, MATLAB, Python, C++, C, $\LaTeX$, CSS, Php, SQL, JavaScript, jQuery, Pascal, Shell Bash, FreeMarker, VBA.
Markup Languages	HTML, XML.
Frameworks and Libraries	Angular, React, Bootstrap, Tailwind CSS, Spring Boot, Dropwizard, pandas, scikit-learn, TensorFlow/Keras.
Dependency Management Tools	Gradle, Maven.
Operating Systems	Unix, OS X, Windows, Linux.
Software	Microsoft Office (Word, Excel, PowerPoint), Photoshop, Jira, Confluence, **Git/GitHub, Docker**.
Certification	TOEIC, Bloomberg.

Interests

Sport	Workout, Basketball
Music	Music theory, Guitar
Miscellanous	Reading, DIY (3D printer, printed circuit board, milling ...)