Yoann PULL

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Paris, 75000, France

Summary

Quantitative Researcher specialized in integrating climate and market risk. I leverage advanced quantitative methods (NLP, econometrics) to model climate impacts on financial markets.

Experience

- **Square Management []** — *September 2024 - Present*
  Quantitative Researcher - Permanent Position — Neuilly-sur-Seine, France
- **Square Management []** — *March 2024 - September 2024*
  Quantitative Research Intern - Internship — Neuilly-sur-Seine, France
  - Integrated climate risk into asset evaluation models (Fama-French).
  - Estimated the impact of climate risk at both the company and sector level (Panel Regression).
  - Conducted literature review and drafted a research project on density forecasting for Value at Risk, Expected Shortfall estimation.
  - Used scraping methods, NLP, and econometrics in Python and R.
- **Institut de la Statistique de la Polynésie Française []** — *May 2023 - August 2023*
  Data Scientist - Internship — Papeete, Tahiti, France
  - Created OLAP cubes using SSAS and SQL to facilitate internal data usage.
  - Contributed to the implementation of Random Forest to impute missing data.

Education

- **Master in Economic and Financial Risk Engineering** — *2022 - 2024*
  University of Bordeaux — Bordeaux, France
  - Value At Risk, Time Series
  - Risk Management: Basel I, II, III, Solvency II, Climate Risks
  - Financial Theory, Monetary Policy (Rate channels, derivatives, XVA)
  - Scoring (Logistic Regression, Discriminant Analysis, ...)
  - Econometrics and Machine Learning (Deep Learning, Random Forest, NLP, Clustering)
- **Bachelor of Fundamental Mathematics** — *2019 - 2022*
  University of Bordeaux — Bordeaux, France

Projects

- **AirBnB London: Predicting Rental Price | Academic** — *October 2023*
  Tools: Python, Jupyter Notebook — []
  - Random Forest
  - Neural Networks
- **Assigning Physical Risk Scores | Project in collaboration with the Caisse des Dépôts** — *February 2024*
  Tools: Python, R, QGIS, R Shiny
  - Developed a methodology for assigning physical risks to a real estate asset portfolio.
  - Developed a R Shiny application.

Skills

- **Programming Languages:** Python, R, Shiny, HTML/CSS, SQL, VBA
- **Data Science & Machine Learning:** Data Analysis, Supervised and Unsupervised Learning, Deep Learning, Natural Language Processing (NLP), Scraping, Time Series
- **DevOps & Version Control:** Git, SQL Server Analysis Services
- **Specializations:** Data Science, Financial Risk, Quantitative Finance
- **Mathematics:** Measure Theory, Probability, Optimization, Statistics
- **Certifications:** Stanford Online - Machine Learning, Linguaskill Exam - C1 listening / B1 writing
- **Languages:** French - Native, English - B2