

Jean Doux

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PROFESSIONAL EXPERIENCE

Quantitative Researcher

SquarePoint Capital

July 2024 — Present

Geneva, Switzerland

- Developed statistical arbitrage strategies on equity futures using factor decomposition and regime detection, contributing to a book with \$200M+ AUM.
- Built end-to-end alpha research pipeline in Python and C++ covering data ingestion, signal generation, backtesting, and live deployment.
- Applied gradient boosting and LSTM models to predict short-term price dislocations from order flow and alternative data sources.
- Collaborated with portfolio managers to size and risk-manage positions using mean-variance optimization with custom turnover and capacity constraints.

Quantitative Analyst

July 2023 — June 2024

London, United Kingdom

- Vitol
- Built quantitative models for energy commodity markets (crude oil, natural gas) supporting proprietary trading and hedging decisions.
 - Designed a time-series forecasting framework for supply/demand imbalances using ARIMA, Kalman filters, and regime-switching models.
 - Automated daily P&L attribution and Greeks reporting, reducing manual effort by 80% and enabling faster risk decisions.
 - Conducted statistical analysis of physical market spreads (Brent/WTI, Henry Hub/TTF) to identify systematic trading opportunities.

Quantitative Research Intern

May 2022 — August 2022

Paris, France

Société Générale CIB

- Researched equity factor models (momentum, value, low-volatility) for the structured products desk; backtested strategies over a 10-year horizon.
- Implemented a volatility surface interpolation model using SVI parametrization for options pricing and hedging workflows.

EDUCATION

École Polytechnique

Palaiseau, France

Diplôme d'Ingénieur — Applied Mathematics & Finance

September 2019 — June 2023

SKILLS

Programming: Python (expert), C++ (proficient), R, SQL, Bash

Libraries: NumPy, Pandas, Polars, SciPy, scikit-learn, PyTorch, statsmodels

Quantitative: Factor models, time-series analysis, Monte Carlo simulation, stochastic calculus, Bayesian inference

Tools: Git, Docker, Bloomberg Terminal, Jupyter, Linux

Languages: French (Native), English (Fluent)