ALEXIS PORCHER

École Centrale de Lyon

+33 6 14 62 07 34
alexisporcher@yahoo.fr
alexis-porcher
alexis-porcher

Graduate Engineer from École Centrale de Lyon, with a complementary Master's in Finance from ISFA. Recently completed a graduation internship at the Banque de France and seeking a full-time position in quantitative finance or risk modelling starting November 2025.

Projects and Experiences

Autorité de Contrôle Prudentiel et de Résolution (ACPR) – Banque de France *04/25 – 08/25*
Quant Economist Researcher Intern – Climate Risk & Credit Modeling Paris, France

- **Quantitative Modeling for Credit Risk:** Designed firm-level models of default probability and credit spreads using balance sheet, market and macroeconomic data; application of advanced econometric and statistical techniques.
- **Climate Stress Testing Research:** Developed stress test frameworks by simulating macro-financial scenarios with climate-related shocks, enhancing methodological approaches for regulatory impact analysis.

Groupe EVEN (€2.5B in Annual Revenue) *01/24 - 07/24*
Financial Analyst Intern Brest, France

- **Data Analysis:** Performed quantitative analysis of financial and operational data focusing on liquidity, profitability, and efficiency ratios; developed automated dashboards to analyze financial KPI for 20+ subsidiaries.
- **Predictive Modeling for Strategic Planning:** Built performance forecasting models and conducted sensitivity analyses to support data-driven decision-making and pricing strategies.

Start-up Creation *09/21 - 07/22*
Léone, the Thermosensitive Fork (Francis Leboeuf Award) Lyon, France

- **Financial Planning, Modeling, and Margin Management:** Development of a comprehensive financial forecast model incorporating revenue projections, cost structures, cash flow, and profit margins.

Education

École Centrale de Lyon *09/21 - 09/25*
Engineering Degree (Grande École Program) Lyon, France

- **Financial Engineering:** Quantitative finance, Risk engineering, Financial markets modeling, Econometrics.
- **Mathematics Applied to Finance:** Itō calculus, Frequentist and Bayesian statistics, Functional analysis (PDEs), Time series, Sparsity, Machine Learning, Optimization.

Institut de Science Financière et d'Assurances (ISFA) *09/24 - 09/25*
Master's in Risk Management in Insurance and Finance Lyon, France

- Quantitative finance, Rate modeling, Risk management, Credit risk, Asset management.
- **Research Project:** Cyber risk modelization using Hawkes processes to capture the dynamics of cyber incidents.

Pontifícia Universidade Católica do Rio de Janeiro (PUC-Rio) *01/23 - 07/23*
Academic Exchange Rio de Janeiro, Brazil

- **Applied Finance Project:** Construction of a stock portfolio using Markowitz theory and CAPM; analysis of betas and Greeks to assess the performance of major Brazilian market assets.
- **Currency Analysis Project:** Developed a web scraping tool to collect and process FX market data, applying statistical methods to evaluate and visualize currency performance over time.

Classes préparatoires MPSI–MP*, Lycée Janson-de-Sailly *09/19 - 07/21*
Intensive preparation for competitive exams to join top French engineering schools ("Grandes Ecoles") Paris, France

- Mathematics, Physics, Algorithmics, Engineering Sciences, Humanities.

Technical Skills

Economics: Quantitative finance, Macroeconomics, Econometrics, Actuarial science, Corporate finance.
Mathematics: Functional analysis, Optimization, Statistics, Integration and Measure theory.
Programming: Python, SQL (CRUD, PostgreSQL, Normalization), R, VBA, Git, SAS, Bloomberg.
Others: Quantum physics, Literature, Philosophy.

Additional Information

Languages: French (native), English and Portuguese (fluent), Spanish (intermediate).
Volunteer Activities Member of the External Relations Committee of the Centrale Lyon Student Union.
Interests: Sailing (instructor since 2019), Football, Hiking, Reading.