

Jérémie Fischer

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Nationality: French. Born 11 December 1989 in Tokyo (Japan)

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Education

- **Princeton University** **Princeton, NJ**
 - *Master in Finance* *Sept. 2012 – 2014*
 - Coursework : **Pricing Theory**, **Fixed Income**, Trading, Time series analysis, Macroeconomics
 - Anticipated coursework : **Financial Econometrics**, Markov Processes, **Commodities**, Corporate Finance
- **École Nationale des Ponts et Chaussées (ParisTech)(ENPC)** **Paris, France**
 - *Top ranking French Science University (Grande École)* *Sept. 2009 – 2014*
 - *Master in Engineering. Mathematical and Computer Science dept.*
 - **Probabilities** , **Statistics**, Spectral Theory, **Convex Optimization**, **Stochastic Calculus**, Monte-Carlo, **Programming (C, Matlab)**, Economics, Machine Learning, **Corporate Finance**
- **Lycée Janson de Sailly** **Paris, France**
 - *Intensive preparation to 'Grandes Écoles' competitive examinations* *Sept. 2007 – Jul. 2009*
 - *Major in Maths and Physics*
 - **Linear Algebra**, **Differential Equations**, **Mathematical Analysis**, Electromagnetism, Fluid dynamics
- **Lived 17 years outside France**
 - *Japan, Singapore, New York, London*

Experience

- **BNP Paribas, Fixed Income Research and Strategies Team** **London, UK**
 - *1 year placement, fixed income quant dpt. Interest Rate Exotics* *Jul. 2011 – Jul. 2012*
 - Built a VaR and ES analysis and optimization platform in **C++** for Global Fixed Income. Used globally.
 - Developed an internal pricing/optimizing language **coded in C++**. Created pricers using the following models : LGM1F, BS tree, copula applied to CDO^n , as well as Longstaff-Schwartz.
 - Key notions: **Stochastic Calculus**, **C++**, **Pricing theory**, **Copula models**.
- **Exane BNP Paribas-ENPC** **Paris, France**
 - *Joint Research Project* *Jan. 2011 – Mar. 2011*
 - Minimization of **Market Impact** of large orders in a liquid market (implemented in **Matlab**)
 - Worked in a group with quants from Exane on extending academic papers to a realistic Market Impact model.
 - Key notions: **Matlab**, **Dynamic Programming**, **Stochastic Optimization**.
- **Observatory of Paris, IMCCE** **Paris, France**
 - *3 month Research Internship on Orbitography* *Apr. 2010 – Jun. 2010*
 - Developed and implemented an optimized algorithm used to calculate satellite trajectories
 - Key notions: **Numerical Calculus**, **Celestial Mechanics**, **Programming**.

Skills

Languages : French (native), German (basic knowledge)

Programming/Software : *Experienced*: C, MatLab, R, \LaTeX , Excel. *Basic*: Fortran, Office Suites, VBA

Extra Curricular

Prize of Excellence for a scientific internship : Ranked 3rd place (out of the 130 students in my year) by a jury of alumni working in research and the director of my courses for my work at the Observatory of Paris.

Major Commitments : President of the ENPC English Debating Club and team. Represented les Ponts during two years in the French Debating Association tournaments in a team of 8 for 5 a side debates.

Trading Game : Finished 8th/300 for two years in a row during the "ABC Bourse" trading game set up between French Grandes Écoles.

Corporate Strategy Competition "WinStrat" : Represented les Ponts in a team of 5. Finalists.

Tutoring : Homework assistance to children having difficulties at school.

Other : Ski (competition level), tennis, rugby (high school team), collecting minerals and Roman coins, photography, horology, traveling