PAULIN AUBERT

PHD STUDENT IN APPLIED MATHEMATICS

CONTACT

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LANGUAGES AND INFORMATIC SKILLS

LANGUAGES

French is my native language and I am fluent in english.

PROGRAMMING

Python	Git
C++	html/css/js
R	Unix
VBA	

FRAMEWORKS & LIBRARIES

Jupyter	Scikit-learn
VSCode	Pytorch
Numpy	Tensorflow
Pandas	JAX

ACTIVITIES & INTERESTS

MUSIC

Passionate about music, I am a piano player. I mainly play classical music. I am also a guitar player and singer.

INTEREST CENTER

Interested in scientific research, economics and politics news. Reading a lot these subjects.

PROFILE

I am a PhD student at Paris-Saclay university. I am mainly interested in quantitative finance and deep learning and my research focuses on these topics.

EDUCATION

PARIS-SACLAY UNIVERSITY — Paris, France
PhD in applied mathematics — *Present*
Collaborations: Working with the LaMME and Exiom Partners.

PARIS-SACLAY UNIVERSITY — Evry, France
Msc. in Quantitative Finance with high honours — *2020 - 2021*
Relevant coursework: Stochastic control, numerical finance, programmation, derivatives, machine learning, deep learning.

PARIS-SACLAY UNIVERSITY — Evry, France
First year of Master's degree obtained with high honours — *2019-2020*
Relevant coursework: C++, VBA, stochastic calculus, probability, financial mathematics.

LE MANS UNIVERSITY — Le Mans, France
BSc. degree in applied mathematics, actuarial and financial sciences (with high honours) — *2016 - 2019*

LE MANS UNIVERSITY — Le Mans, France
BSc. degree in economics, actuarial and financial sciences (with high honours) — *2016 - 2019*

JEAN DE BEAUCE HIGH SCHOOL — Chartres, France
Economics A-level — *2019*

EXPERIENCE & PROJECTS

Exiom Partners — Paris, France
Quantitative finance consultant and researcher for the firm — *Present*
Mission : Assisting other compagnies in their quantitative finance work and in-house research and development on my PhD topic.

Exiom Partners — Paris, France
End of studies internship — *May. 2021 - Nov. 2021*
Mission : Research internship during which I built a default model for market risk in the FRTB (Fundamental Review of the Trading Book) framework.

Paris-Saclay University — Evry, France
C++ & VBA project — *Oct. 2020 - Dec. 2020*
Mission : Development of a VBA interface for pricing lookback options via Montecarlo. Computations were done in C++.

LaMME (Laboratoire de Mathematiques et Modelisation d'Evry) — Evry, France
Stochastic gradient descent thesis — *Apr. 2020 - Aug. 2020*
Mission : Writing of a thesis supervised by the teacher-researchers of the LaMME.

Paris-Saclay University — Evry, France
Tutor in mathematics — *Dec. 2019 - Jan. 2020*
Assignment : Tutor of mathematics students.

Le Mans University — Le Mans, France
Economics and mathematics tutor — *Oct. 2018 - May. 2019*
Teaching : Helping Physics and Economics students with their mathematics lessons.