Tomás Somoza

- 19 Mai 1999
- Paris 75015
- 0783873804
- Nationality: Spanish, Argentinian
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Interests

Curiosity about how the world works
Passionate about history and philosophy
Organized and hard-working
Critical thinking

Technical competences

Python
VBA
Microsoft Office
C++
Julia
Stata
LaTeX

Profile

Student at Université Paris 1 Panthéon-Sorbonne finishing the M2, I am at the same time in an apprenticeship in Crédit Agricole CIB.

Formations

since 2022	Models and Methods of Quantitative Economics (QEM) Erasmus Mundus Joint Master Degree	Université Paris 1 Panthéon-Sorbonne

M1 : Courses in Macroeconomics, Microeconomics and Econometrics. Optional courses in Probabilistic Methods in Finance.
M2 : Complementary specialization in Finance via M2 IRFA. With courses in Stochastic Calculus, Dervative Pricing, Yield Curve Modelling, Asset Liability Management, Market Risk Measures, Data Science, C++ and Advanced Python.

2021-2022	Models and Methods of Quantitative Economics (QEM) Erasmus Mundus Joint Master Degree	Università Ca'Foscari Venezia

Courses in Macroeconomics, Microeconomics, Optimization and Probability.

2017-2021	Bachelor in Physics	Universidade de Santiago de Compostela

Thesis: Critical Crises of the Markets : Understanding financial bubbles using models of magnetism.

Professional experiences / Volunteering

since 2022	Alternance - Quantitative Analyst of Model Risk	CACIB

- The main objective is to use Machine Learning to detect vulnerabilities in the bank models.
- Develop Machine Learning expertise inside the team RPC-VRM.

2019	International Volunteering	Yaoundé, Cameroun

- The main goal was to help building a school.
- Help the kids of the community to develop healthy psychomotor skills.
- Spanish course for the kids.

2017-2020	Coordinator of the volunteering activities	Santiago de Compostela, Spain

- Organization of the different solidarity activities proposed.
- Presentation of the activity and accompaniment.

Compétences linguistiques

Spanish	Native
English	Advanced
	Cambridge English Advanced (CAE) certification.
French	Conversational
Italian	Conversational

Online courses

2019	Machine Learning	Leland Stanford Junior University
2020	Financial Markets	Yale University