

JEREMY BENSOUSSAN

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SUMMARY

Data Science student, I am specializing in deep learning and natural language processing. My goal is to join a successful AI research and development team within the Israeli hi-tech scene. Prior to that I have 12 years of experience as a project manager and team leader in capital markets quantitative development. I have a track-record of implementing state-of-the-art data analysis and decision-making applications for one of the world's most successful investment companies.

EDUCATION

2018 – 2019	Data Science Professional Course – Israel Tech Challenge – Tel Aviv Five-months full-time training course qualifying M.Sc. and PhD graduates as professional Data Scientists. Main focus in Machine Learning, Deep Learning, Computer Vision and NLP
2005 – 2006	Advanced Master in Computer Science and Finance – SKEMA – Sophia-Antipolis Financial Markets, Innovation & Technology
2004 – 2005	Postgraduate Degree in Business – American University – Washington DC / Paris International exchange program with Dauphine – Major in Finance
2000 – 2004	M.Sc. in Computer Science – Dauphine University – Paris Master of Business Informatics

PROFESSIONAL EXPERIENCE

2011 – 2018 7 years	Brevan Howard / Hedge Fund – Quantitative Developer – Ramat Gan <ul style="list-style-type: none">- Project lead on the main risk & profit / loss analysis app for equity derivatives (50+ users)- Implemented a trading opportunity research model based on volatility time-series analysis- Cleaned and processed real-time and static data from various sources: market streams, databases, time-series, third party datasets ...- Built daily reports for the CIO of the company
2010 – 2011 1 year	Royal Bank of Canada – Project manager – London <ul style="list-style-type: none">- Developed end of day curve fitting process for interest rates, bonds and FX spot/forwards- Improved data consistency across different revaluation engines
2007 – 2010 3 years	Bank Société Générale – Team Leader – Trading Floor Tactical IT team – London <ul style="list-style-type: none">- Led a team of 5 people implementing and supporting trading floor applications- Developed the main risk & profit / loss applications for emerging markets traders (70+ users)- Coordinated the development and support of 30+ projects: market contribution, data analysis, statistical analysis, trading opportunities

TECHNICAL SKILLS

<i>Data Science</i>	Deep learning, sequence modelling, unsupervised learning, regression and classification models
<i>Programming/DB</i>	Python, java, SQL, VBA
<i>Frameworks/Libs</i>	Spark, sklearn, spaCy, nltk, tensorflow, keras, bokeh
<i>Other</i>	AWS, Expert Excel skills, git, Linux, quantitative finance, Reuters, Bloomberg

ADDITIONAL INFORMATION

<i>Languages</i>	English: fluent – Hebrew: intermediate (ulpan level dalet) – French: native
<i>Talmudic Studies</i>	Tractate Berachot, Baba Metsia, Shabbat, Ketubot, Kiddushin
<i>Mobile apps</i>	Shabbat Alert (iOS) – 90 000+ downloads – average rating: ★★★★★½
<i>Fencing</i>	Maccabiah Games team series – 2001 Gold medal – 2007 (European games) Gold medal French Championship team series – Silver medal in 2001, Bronze medal in 1999

References available upon request