Bryan DELAMOUR

132 Boulevard Exelmans, 75016 PARIS bryan.delamour@dauphine.eu

+33 (0)6 11 44 00 57

EDUCATION

University Paris Dauphine-PSL

Paris, France

Master 2, Mathematics Research Master's degree –MASEF, Financial Mathematics Major

2020-2021

Python projects:

- · American, European Options, and Worst-Of Autocallables Pricing, using Monte Carlo and Finite Difference Methods.
- Asian, Lookback, and Digital Options Pricing, using: "Multilevel Monte Carlo Path Simulation." Michael B. Giles, Oxford Man Institute of Quantitative Finance. (2008)

University Paris Dauphine-PSL

Paris, France

2019-2020

Master 1, Mathematics – Statistics Major

Master's thesis: "Correlation between toponymy and geography of French municipalities" (Implemented in R), supervisor Robin Ryder C++ project: Vector, Matrix & Tensor classes implementation

University Paris Dauphine-PSL

Paris, France

Bachelor of Science, Mathematics—Probability Major

2016-2019

Python project: Double Pendulum Chaos Motion

R project: Random Variables Simulation Methods, Variance Reduction Methods

University of Greenwich

London, United Kingdom

Master of Science, Banking & Finance (Distinction)

2015-2016

Master's thesis: "Political risk and foreign exchange market: an exploration of the brexit impact on the sterling", supervisor Lianfeng Quan

IPAG Business School

Paris, France

Master 2. Financial Markets Master 1, Corporate Finance 2011-2016

Waterford Institute of Technology

Waterford, Ireland

Erasmus, Economy

2013-2014

Lycée Charles Baudelaire

Paris, France

Scientific Baccalauréat, Mathematics Major (Honors)

2011

SKILLS

Language: French (Mother tongue), English (Fluent), Persan (Fluent), Spanish (Professional proficiency)

IT: R, C++, Python, LaTeX, Microsoft Office (Excel, Word, PowerPoint)

Academic: Probability, Statistics, Stochastic calculus, Monte Carlo methods, Black Scholes model, Machine Learning in finance

Personal: Soccer result predictive algorithm. (in course)

Esport: Mobile Legends: Luo Yi Champion, 293 World Rank, Top 10 France, 1st Paris

WORK EXPERIENCE

Killik & Co Analyst

London, United Kingdom

Apr.-Sept. 2015

Front Office Analyst at KILLIK & Co, first French intern in the firm.:

- Assisted 4 stockbrokers who trade and advise on a wide range of instruments including equities, corporate bonds, gilts, funds, derivatives and CFDs.
- Produced monthly reports of the 10 branches' trades. Implemented macros on excel to deal with heavy spreadsheets.
- Conducted portfolio analysis and reviewed asset class weighting with a focus on Investment trusts and Unit trusts.
- Formulated reports and did presentations of investment opportunities and prominent equities identified from personal research and study of research notes.
- Regularly attended meetings with companies or fund managers to get updates or IPO presentations.

Empty Space Urban Art exhibition

Paris, France

Created an associative organization to promote Urban Art artists:

Sept.-Dec. 2014

- Logistic and financial management of the event
- Research of the exhibition center and fundraising.
- Establishment of agreements on commissions between hosts and artists.
- 3 artists exhibited 400 visitors.
- Jo Di Bona Promû, won EDF Foundation Prize 2014.

Zara Inventory Management

Paris, France

Responsible for processing daily orders from 10 largest Paris based stores:

June-Jul. 2014

- Prepared orders from 8p.m to 5a.m, to allow deliveries to be done in the morning before stores' opening.
- Managed the labour force to improve the productivity during summer sales.
- Consolidated approximately 7000 to 18 000 items per night.

Lovepasta Sales Analyst & Marketing Assistant

Dublin, Ireland

Worked in direct contact with the CEO of the company to improve the makeover process of the brand:

Sept-Dec. 2013

Developed the financial model which served as the basis for successful commercial loan application of 30 000€.

Applied linear regression to make the first sales analysis and projections ever used in the company's history, which served as a basis for setting monthly and annual objectives.