Bryan DELAMOUR

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EDUCATION

University Paris Dauphine-PSL ***(Top 10 Mathematics Shanghai's Global Ranking 2020)*** 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)*
- *Neural Networks Hedging under Rough Bergomi model: "Deep Hedging Under Rough Volatility" Horvath B. Teichmann J. Zuric Z. (2021)*

University Paris Dauphine-PSL Paris, France
Master 1, Mathematics – Statistics Major 2019-2020
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 2011-2016
Master 1, Corporate Finance

Waterford Institute of Technology Waterford, Ireland
Erasmus, Economy 2013-2014

Lycée Charles Baudelaire Paris, France
Scientific Baccalauréat, Mathematics Major (Honors) 2011

RESEARCH PROJECTS

Multilevel Monte Carlo Path Simulation 2020-2021
Implemented with Python the Multilevel Monte Carlo method and reproduced Michael B. Giles' results

- *Multilevel Monte Carlo improves the classic Monte Carlo method by reducing the computational complexity*
- *For a same level of precision, the multilevel method runs 10 to more than 1000 times faster*
- *Implemented Black-Scholes and Heston models, Milstein and Euler discretization schemes*

Worst-Of Autocallable 2020-2021
Implemented with Python a 2 assets worst-of autocallable pricer (Eurostoxx50 & CAC40)

- *Each asset has its own coupon value, its own paying and redemption barriers*
- *Used historical correlation, implied volatility, Black-Scholes model*

Deep Hedging Under Rough Volatility 2020-2021
Produced hedging strategies using Neural Networks and Rough Volatility models

- *Performs as precise as stochastic models' hedging*
- *Simulation of fractional Brownian motion with circulant method: Wood & Chan (1994), Rough Bergomi model implemented*

Deep Calibration Of Rough Stochastic Volatility Models 2020-2021
Implemented with python, neural network trained to learn the map from implied volatility surfaces to rough Bergomi parameters

- *The model is precise with an average relative error of 1.15%*
- *Hybrid Scheme implemented to generate rough Bergomi paths*

Deep Learning (rough) Volatility 2020-2021
Implemented with python, neural network trained to learn the map from rough Bergomi parameters to implied volatility surfaces

- *The model is precise with an average relative error of 0.5%*
- *Turbo Charging Monte Carlo implemented to allow faster simulation and more precise implied volatility surfaces*

SKILLS

Language: French (Mother tongue), English (Fluent), Persan (Intermediate), Spanish (Intermediate)
IT: R, C++, Python, LaTeX, Microsoft Excel, Microsoft Word, Microsoft PowerPoint
Academic: Equity Derivatives, Stochastic Calculus, Monte Carlo Methods, Multilevel Monte Carlo, Black Scholes Model, Heston Model, rBergomi Model, rHeston Model, Rough Volatility, Deep Hedging, Neural Networks, Fractional Brownian Motion
Esport: Mobile Legends (100 million active players): Luo Yi Champion, 293 World Rank, Top 10 France, 1st Paris