Charles Garrisi

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Experience

Quantitative Researcher Intern – Commodities, Millennium LLC   Zug, Switzerland | June 2025 – Dec 2025
- Empirical, fundamental and statistical modeling of EU Power in a Commodities team of 8 senior traders
- Built predictive models and analyses to help decision-making

Quantitative Researcher Intern – Systematic, Millennium LLC   Paris, France | Jan 2024 – June 2024
- Quantitative research on daily frequency futures strategies in a Systematic team of 7 senior researchers
- Built predictive signals and systematic strategies based on market data and statistical models

Data Scientist Intern, Renault Group   Paris, France | June 2023 – Nov 2023
- Built multi-horizon forecasting models to predict sales by country, vehicle and registration type
- Forecasted the crowds at EV charging stations and validated results based on users' comments
- Engineered features and processed data on large datasets

Education

Mines Paris PSL – *PhD student in Applied Mathematics*   2025 – 2028
Supervisors: François Pacaud and Welington de Oliveira

Imperial College London – *Master's degree in Mathematics*   2024 – 2025
Relevant courses: Statistical Methods, Stochastic Processes, Advances in Machine Learning, Deep Learning, Computing in Python, Simulation Methods

Centrale Lyon – "*Diplôme d'Ingénieur*", *Applied Mathematics*   2021 – 2025
Relevant courses: Probability and Statistics, Machine Learning, Stochastic Processes (ranked first), Functional Analysis, Signal Processing, Python

Lycée Charlemagne – "*Classes Préparatoires*" MPSI-MP*, *Mathematics and Physics*   2018 – 2021
Research project: road networks optimization using Braess paradox

Projects

Coding Competitions
- *Qube RT Algothon* (Nov 2024): Top 2% in a 24-hour algorithmic challenge with over 250+ selected participants
- *G-Research Paris Quant Challenge* (Apr 2024): selected for an in-person coding challenge
- *TransMarket Group Ski & Coding Camp* (Feb 2024): ranked 1st in an in-office hackathon
- *Qube RT ENS Data Challenge* (2023): "Explain the price of electricity", Top 10%

Mathematics Assistant Researcher   Lyon, France | Sep 2022 – May 2023
- Developed an epidemiological model using ODEs to integrate personal choices and social contagion dynamics in the context of obesity evolution
- Optimized dynamic prevention strategies minimizing a customized cost function

Skills

Coding: Python, SQL, LaTeX
Languages: French (native), English (fluent), Italian (intermediate), German (intermediate)

Extra-curricular activities

Sports: Judo (10 years), Tennis (8 years) and Alpine Skiing at competition level (vermeil in slalom, giant, jump)
Interests: Guitar, Music production, Strategic boardgames