ALASSANE DIALLO

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EDUCATION

ECOLE CENTRALE-PARIS Paris, France
Master Degree in Applied Mathematics, High Honor, 2017-2021
•Relevant courses: Advanced Statistics, Deep learning, Reinforcement learning, Portfolio Optimization,
Algorithmic trading, Natural Language Processing, Bayesian Statistics.

University PARIS Diderot, Paris, France
Master of Science in Financial Engineering (M2MO), Distinction, 2020-2021
• Relevant Coursework: Fixed Income, Quantitative Analysis, Machine learning for finance, Financial Risk Modeling.
Partial Differential Equations, Stochastic Modeling, Financial Engineering, Reinforcement learning, Natural language Processing.

GRENOBLE ALPES UNIVERSITY
Bachelor of Mathematics and Physics Top 1% (GP A: 4.0/4.0) 2014-2017
•Awarded the National Merit Scholarship by the Malian Ministry of Higher Education and Scientific Research.
• Relevant Course: Statistical Quantum physics, C++, Mechanics, Computer Science for physics, Electromagnetism.

COMPETENCES

Programming languages : C++, Python, VBA, Latex, Databases: MYSQL.
Control System: Git/Github, Software Tools: Turtoise, Postman, Eikon.
Office: Excel, Word, Powerpoint, Languages Spoken: French (Mother tongue), English (Fluent).
Knowledge Financial Market:
• Pricing of interest rate derivatives: swap, cap, floor .
• Knowledge of Forex: spot, forward, swap.
• Pricing of options and structured products.

EXPERIENCE

LONDON STOCK EXCHANGE GROUP, Paris, France
Quantitative Analyst, 2021-Present

• In charge of the validation of rate/forex models of the QPS (Quantitative Pricing Service) pricer within the Refinitiv model validation team, and the development/maintenance in python of the pricing library of the validation team of the model.
• Validation of interest rate products (ILB, FRB, FRN, FRFF).
• Validation of FX structured products (FX TARN, FX TARF, FX-swap, FX-option).
•Extension of the pricing library of the model validation team in python and development of python program for mass testing automation using multithreading method and asynchronous programming.

Skills: Python, Postman, Turtoise, Excel, Git/Github, Forex, and Interest rate Markets.

QUANTEAM, Paris, France
Quantitative Analyst, 2021-Present

• Working on Deep reinforcement learning algorithm and Bayesian deep reinforcement learning methods for market making.
and portfolio Optimization within the Quant Practice Team.
•Contribute to the writing of Quant documents and articles.

Skills: Python, Paper readings, C++, PyTorch, Latex, Git/Github, AI research, Market making, Portfolio Optimization.

ESTIMANCY, Paris, France
Deep learning/NLP intern 2021-2022

•Propose NLP methods based on Deep Learning for measuring user requirements.
• Perform bibliographic research on Deep Learning methods used for entity extraction (NER).
Studied and implementing different algorithms including CNN (Convolutional Neural Network) for entity extraction, LSTM .
• RNN (Recurrent Neural Network), BI-LSTM (Bidirectional long, short-term memory), CRF (conditional random field), BERT .

Skills: Deep learning, NLP, Python, Pytorch, AI research, Paper implementations.

MAZARS, Paris, France
Quantitative Researcher, Paris, France 2020

Implementation of a credit risk management model called JLT for enriching the pricing library.
• Reading research articles on credit risk around the JLT model.
• Implementation calibration, and Validation of the JLT Model on Python.
• Study of model sensitivities by variation of risk premium parameters Technical environment: Python.

Skills: Python, Credit risk modelling, team work.

LPSM, Paris, France
Quantitative Analyst/AI Intern, May 2020-Sep-2020

• Development of Deep Reinforcement Learning Model for Financial Assets Portfolio Optimization
• Tasks involved: Reading research articles on the artificial intelligence applied to portfolio optimization.
• Study of deep learning / Reinforcement learning algorithms including Deep Deterministic policy gradient and Deep Q network

Skills: Python, Deep Reinforcement Learning, Portfolio optimization, PyTorch.