François Goybet

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PROFILE

MSc Data Science student specializing in financial engineering. I am particularly fascinated by the beauty of mathematics and enjoy dissecting in particular statistical and stochastic concepts in order to apply them to real-world problems.

EDUCATION

EPFL *Lausanne, Switzerland*
Master – Data Science, specialization in Financial Engineering, Grade : 5.40/ 6 (90%) **September 2024 – Today**
Bachelor – Computer Science / Communication Systems, Grade : 5.23/6 (87%) **September 2021 – July 2024**

- **Commitment:** Teaching Assistant in Probability and Statistics and Introduction to Programming (Python), Mentoring for 1st year Bachelor students
- **Relevant Coursework:** Probability, Statistic and Stochastic Calculus, Derivatives, Time Series, Machine Learning, Applied Data Analysis, Algebra, Algorithms, Oriented Object programming
- **Academic exchange (3rd year):** Polytechnique Montréal *Montreal, Canada* **September 2023 – July 2024**

Le Bon Sauveur *Le Vésinet, France* **July 2021**
High School Baccalaureate – Scientific option, Grade : Highest Honors

- **Commitment:** Member of the student committee, music group and sportive association

INTERNSHIPS

Churn Prediction for Client Retention in Private Banking– *Edmond de Rothschild* **August 2025 – Today**

- Developed churn prediction models using an econometric approach (logit, probit, causal inference) and complemented this with deep learning and tree-based methods (XGBoost). Implemented CI/CD workflows on Databricks.

Understanding Correlation between Sink Orders and Resulting Route Trees – *EPFL Parsa* **February 2025 – June 2025**

- Explored FPGA routing optimization by analyzing how net ordering affects congestion and path cost. Developed ML-based methods to predict efficient net sequences, achieving an average 15% reduction in routing tree nodes.

Descriptive Analysis of Train Operations - *GetLink Group Paris* **June 2024 – August 2024**

- Performed a quantitative analysis of train operation data using OLS regression, achieving an R^2 of 0.90 when modeling electrical energy consumption. Estimated driver impact using regression coefficients and confidence intervals. Showed that if all drivers adopted behaviors of the top 10-percentile performers, overall energy consumption would decrease by 5%.

Model Reporting and analysis by integrating LM – *Polytechnique Montréal* **January 2024 - May 2024**

- Built an end-to-end framework enabling natural language querying over structured data by translating user input to SPARQL using a fine-tuned language model. Integrated multiple components (NLP, LLMs, SPARQL) into a unified system hosted on AWS, using NASA JPL datasets to evaluate performance.

ACHIEVEMENTS AND SKILLS

- **1st place Citadel Quantitative Workshop –** *Forum EPFL 2024*
  - Participated to a quantitative challenge hosted by Citadel; ranked 1st place with my team.
- **Coding Language :** Python, Java, Scala, C
- **ML framework :** Sklearn, Tensorflow, Keras, PyTorch, Pandas, Numpy, Statsmodels, NetworkX
- **Tools :** Git, Bash, Linux, Quarto, Streamlit, Jupyter Notebook, AWS, VSCode, Word, Excel, DataBricks
- **Language:** French (native), English (fluent)

HOBBIES

- **Adventure:** Rock climbing, hiking, alpine sports, passion for mountaineering (7 Summits project)
- **Music:** 10 years of piano, music composition
- **Travel:** Traveled across Asia, Europe, Africa, and North America, born in Sri Lanka