#### Gaël PAGES

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## **Available immediatly**

#### **WORK EXPERIENCE**

#### 2018 LOUIS DREYFUS COMMODITIES, Switzerland

#### **Lead Data Scientist**

Providing custom solutions for clients with data science challenges across the different commodities platform. Empowering analytical capabilities of LDC.

#### 2013 - 2018 ENGELHART COMMODITIES TRADING PARTNERS, Switzerland

(formerly BTG Pactual Commodities)

# Machine Learning Strategist - Systematic Trading (May 2015 - April 2018)

Setting up and developing a systematic Commodities book. Portfolio strategies are diverse: Trend following / Mean reversion / Relative value Arbitrage / Quantamentals strategies. Broad scope of Machine learning techniques (Neural Networks, Genetic Programming ...) for modeling and forecasting.

## Senior Quantitative Analyst (Jul. 2013 - Apr. 2015)

Member of the team in charge of setting up the Agricultural Research team of BTG Pactual

- Internal Database Project manager: defining the needs and guidelines for data acquisition. It involves prices, lineups, weather, production data.
- Analysis tool design: CNF Matrices, Supply & Demand balance sheet, Trade Flows.
- Fundamental modelling and forecasting: crop yields, production, feed and residuals. Methodology driven by economics and weather-related variables
- Discretionary trading support: portfolio optimization and risk
- Intensively involved in recruitment: Analysts, Traders and Trainees. Geneva office grew from 5 people in July 2013 to 70+

# 2010 – 2013 NOBLE GROUP, Switzerland / Argentine / Uruguay / Paraguay Quantitative Analyst

- Crop yield modeling (Project manager): team of around 10 people working on the project, to cover all agricultural commodities and all producing areas. Quantitative analysis related to weather and production.
- CFTC COT reporting and quantitative analysis, working in funds behavior

## **Graduate Program**

- Corn & Livestock Analyst (3 months)
- Physical trader assistant (Switzerland / Argentina) (2 months)
- Operations & Origination Desk (Argentina / Uruguay / Paraguay) (2 months)

#### 2010 GASELYS, France

#### (4 months)

## **Energy Analyst - Prop Trading Desk (internship)**

 Fundamental research, Quantitative analysis and modelling of the European power market

## 2009 ELECTRICITE DE FRANCE, France

#### (6 months)

#### Analyst - Nuclear Fuel Department (internship)

- Opex and Capex analysis in uranium mines
- Valuation of mining projects

#### **EDUCATION**

## 2017 - 2018 Udacity - Artificial Intelligence Nanodegree

6-months Udacity Nanodegree program about Artificial Intelligence

Emphasis on Deep Learning and NLP

## 2015 Chartered Alternative Investment Analyst (CAIA)

Graduated September 2015

## 2009 - 2010 ESCP EUROPE, France - United Kingdom

Specialized Master in Finance – Commodities & Market Finance, Option pricing theory, Asset management, Statistics, Economics, Time Series Analysis. *Professional Thesis "Valuation of uranium exploration mining companies by real options" with Hélyette Géman* 

#### 2006 - 2009 ECOLE DES MINES, Alès, France

Master of Science in Mining Engineering, minors in statistics, geostatistics and mathematics. Exchange semester at **Oviedo School of Mines, Spain** 

Diploma « Ramón Querol » - Oil & Gas resources

## 2004 - 2006 Lycée Pierre de Fermat, France

Top French preparatory classes to Engineering Schools

#### LANGUAGES AND COMPUTER SKILLS

Languages: French: Native - English: Fluent - Spanish: Fluent - Portuguese: Understood

Programming: Python (Fluent)

C++ (Medium)

Data Analysis: Python (Numpy, Pandas, Sklearn, Matplotlib), Matlab (Fluent)

Eviews, KNIME (Medium)

**Deep Learning:** Keras, TensorFlow (Fluent)

TFLearn, PyBrain (Medium)

Relational Databases: MySQL, Microsoft SQL Server, SQLite (Medium)

**Data Visualization:** Tableau, Power BI (Medium) **Cloud services:** Microsoft Azure (Medium)

#### **INTERESTS**

Sports: Rugby (player / captain / coach), Swimming and CrossFit.

Strong interest in platforms providing high quality online courses partnered with worldwide universities. Among others:

- Machine Learning Stanford University
- Energy 101 Georgia Institute of technology's certificate
- Maps and the Geospatial Revolution The Pennsylvania State University's certificate
- Economic Issues, Food and You University of Florida's certificate
- The Power of Macroeconomics: Economic Principles in the Real World University of California, Irvine's certificate
- How to become a Data Scientist Le Wagon's certificate

Real estate: developed properties database and machine learning tools to screen and highlight underpriced properties in South East Florida, for personal investment. Currently applying same methodology for Switzerland.

Kaggle competitions.