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1205 Genève
French (Swiss Residence Permit C)

Gaël PAGES

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10/06/1986

Available from mid-April

WORK EXPERIENCE

Jul. 2013 - Engelhart Commodities Trading Partners, Switzerland (actual)
(formerly BTG Pactual Commodities)

Data Scientist - Systematic Trading (May 2015 – Current)

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 / Argentina / 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

2006 - 2009 ECOLE DES MINES, France
(7 months +) Mining Engineer (Short Internships)

- GSM, Roussas, **France** - Mining Engineer in Quarry (2 months)
- AUPLATA, Cayenne, **French Guyana** – Mining Engineer in Gold Mines (3 months)
- RAMIRA, Baia-Mare, **Romania** – Worker in a Metal factory (2 months)

EDUCATION

- 2017 - 2018** **Udacity - Artificial Intelligence Nanodegree**
6-months Udacity Nanodegree program about Artificial Intelligence (*exp. March 2018*)
Emphasis on Deep Learning
- 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

Computer skills: Pack Office, VBA, Matlab, Python and its librairies (Numpy, Pandas, Matplotlib, Sklearn, PyBrain, Keras) (fluent)
TensorFlow, KNIME, Apache, Eviews, Quantum GIS (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
- Introduction to Programming with Matlab – Vanderbilt University'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.