PIERRE-EMMANUEL MARZOUK

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EDUCATION

MIT SLOAN SCHOOL OF MANAGEMENT

Cambridge, MA

Candidate for Master of Finance, June 2013

2012 - Present

- Recipient of Dean's fellowship for outstanding academic records, personal achievements and professional promise
- Member of Quantitative Finance Club
- Expected Coursework: Accounting, Principles of Finance, Options & Futures, Optimization, Fixed Income, Investment, Data Technologies for Quantitative Finance...

ECOLE POLYTECHNIQUE

Palaiseau. France

Engineering Degree expected in September 2013

2009-2012

- Specialization in Applied Maths. Courses also in Analysis, Algebra, Statistical Physics, Economics, Computer Science
- Research project on Constant Proportion Portfolio Insurance with P. Tankov (a top researcher in the field)
- Research project on Inference of Missing Data sponsored by a distribution company
- Chosen as English tutor for fellow students
- Last GPA: 3.86/4.00

LYCEE LOUIS-LE-GRAND

Research & Modeling Intern

Paris, France

Student 2006-2009

- Three-year intensive program in Mathematics, Physics and Chemistry in preparation for the nationwide competitive examination (ranked in top 10% of participants)
- Last GPA: 3.91/4.00

EXPERIENCE

LCF, EDMOND DE ROTHSCHILD INVESTMENT MANAGERS

Paris, France

Spring 2012

- Created a new and innovative way to compute expected returns for a state-of-the-art asset allocation model: COP
- · Invented a practical and efficient method to process risk-constrained optimizations for the same model
- Currently partnering with tutor on writing related article

BANK OF AMERICA MERRILL LYNCH

Paris, France

Wealth Management Dpt. Intern

Summer 2011

- Collaborated with Financial Advisors to create presentations for clients
- Created revised Excel templates for funds' performance calculation

STUDIO LIBRE ASSOCIATION

Paris, France

Co-Founder

2010-Present

- Created a professional resources center for artists from various fields (70 members)
- Raised money (10,000 EUR), developed website, built a physical recording studio

TREMPLIN ASSOCIATION

Paris, France

Volunteer

2009-2010

- Taught advanced courses in mathematics to students from underpriviledged high-school areas to help them access top French undergrad universities
- Managed classes of students (up to 20)

FRENCH ARMY
Aspirant

Paris, France

2009

• Earned the first grade of officer after completing service as part of Polytechnique curriculum

SKILLS AND INTERESTS

- Proficient in VBA, Matlab, Maple, PHP&MySQL, Bloomberg, Java
- · Fluent in French
- Member of the French Debating Association
- Interests: Skiing, Sailing, Music, Poker