RAZIG Ilias

GitHub in | razigilias@gmail.com | +33 07.83.74.23.94

Enthusiastic data scientist with a financial background, looking for an opportunity in data science. Eager to leverage my passion for machine learning to drive analysis at the intersection of data science and business expertise.

EDUCATION

09/2023 – 09/2024	•	MS Data Science ENSAE, Institut Polytechnique de Paris Main courses: Deep Learning: Models and Optimization Reinforcement Learning Machine Learning for NLP Deploiement of Data Science projects Machine Learning for portfolio management and trading Bayesian Statistics Advanced convex optimization	Paris, FRANCE
09/2019 – 09/2023	•	Magistère Banking and Finance, M2 Financial and Banking Techniques at PARIS University Panthéon-Assas. Received with high honours (15,1/20). Main courses: · Financial Markets (Derivatives, Fixed Income, Asset Valuation, Structuring) · Economics (Macroeconomics / Microeconomics, Econometrics, Time Series) · Mathematics (Dynamic optimization, Stochastic calculus, Rate models) · Data Science for financial markets · Quantitatives strategies for asset management · Master's thesis: « Use of A.I for optimization in asset management »	Paris, FRANCE
09/2017 - 06/2020	•	Bachelor's degree in Economics at PARIS University Panthéon-Assas. Received with honours.	Paris, FRANCE
EXPERIENCES			
05/2024 – 11/2024	•	Optimization Engineer, EDF · Statistical and stochastic modelling of temperatures and gas prices · Monte-Carlo methods for simulation · Time Series · Machine Learning · Creation of algorithm to optimize the margin of gas portfolio	Paris, FRANCE
03/2022 - 09/2023	•	 Data Analyst, Covéa Finance Maintenance of internal financial databases using APIs (Bloomberg, Factset) Participation on fund creation project with quantitative tools (statistical methods, clustering and optimization in Python) Automation of reporting production and implementation of data analysis tools (Python, R) 	Paris, FRANCE
09/2021 - 03/2022	•	 Data Analyst, WeeFin ESG strategy consulting for both institutional and private investors Support investors in the choice of extra-financial data solution (review and test of the data) Creation of ESG scoring methods and decision support tools Presentation of analysis results 	Paris, FRANCE
PROJECTS			

- · Benchmarking LLM (Ilama-2) with other machine learning approaches for determining the family status of a person
- · Garbage detection on images with neural network (ResNet 50)
- · Creation of an evolving sentiment indicator of central bank speech with XGBoost
- · Creation of movie recommendation application by multiple approaches (NLP, Matrix factorization)
- · Using an LSTM model to estimate the expected return on financial securities

SKILLS

I.T Skills Languages

- Programming languages: Python, R, C++, PostgreSQL, VBA
- Tools and technologies: Git, Sickit-Learn, PyTorch, FastAPI,
 - Docker, Argo CD
- French : fluent
- English: advanced level (C2)
- Arabic, Spanish: basics

POINTS OF INTEREST

Car and bike mechanics

Karate, Basket-ball

Fashion, clothing design