# Nicolas Saleille

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I am a 25 years old French graduate with a strong interest for econometrics, data-science and machine learning. I am currently looking for a Data-Scientist position to deal with Big-Data challenges. I recently graduated from two masters - one in applied maths and one in **economics** - both delivered by top-notch French institutions, and I have a one-year experience in the field of quantitative finance. I love to travel and look forward to starting my professionnal life in a **new country**.



## Education

#### **Paris School of Economics**

#### **MSc, Analysis and Policy in Economics**

- Special focus on Econometrics and time series analysis.
- Program jointly run by EHESS, X, ENS, ENSAE, ENPC and HEC Paris.

#### **ENSAE** ParisTech

#### MSc in Statistics / Data-Science

- Measure theory, statistical modelling, advanced econometrics, Machine Learning.
- Worked on many applied cases using R and Python.

### **Ecole Normale Superieure**

## **Department of Economics**

- Extremely selective French university training researchers and public administrators.
- Four year program, awarded with full scholarship ("Normalien" program).

#### Lycee Jean-Mermoz

**Preparatory classes in Economics** 

# Sep 2010 - Oct 2015

Sep 2014 - Oct 2015

Sep 2012 - Nov 2015 Paris, France

Paris, France



Sep 2008 - Jun 2010

Montpellier, France

Jul 2013 - Jun 2014

London, UK

# Experience

#### **BNP Paribas**

Quantitative research intern

- Optimisation of Credit Value Adjustment (CVA) sensitivities computation;
- Building of a funding liquidity risk metric;
- Projects and experiments implemented in Python;
- Regular meetings and presentations to Quants and IT teams.

Jun 2012 - Aug 2012 Le Monde

Journalist internship

- Writing articles for the newspapers print and on-line economic and business sections.
- On-going participation to side publications (Le Monde Campus, Nov-13).

## **Embassy of France in Azerbaijan**

**Economic research intern** 

Produced a study on the local banking industry: "How the banking system works in Azerbaijan: main players on the market, ability to finance local investments, and pursue development perspectives".

Paris, France

Jun 2011 - Aug 2011



## Research

#### Master's thesis @ Paris School of Economics

Forecasting the French GDP: essay on statistical models to forecast macroeconomic variables Under the direction of Stephane Gregoir (INSEE)

#### Semi and Non-Parametric Econometrics @ ENSAE

Quantile regression for panel data: a discussion of Koenker's (2004) estimator with Louise Paul-Delvaux and Jeremy L'hour (ENSAE)

#### Bayesian Statistics @ ENSAE

EMVS: the EM approach to Bayesian Variable Selection with Jeremy L'hour (ENSAE)

### Quantitative finance @ BNP Paribas

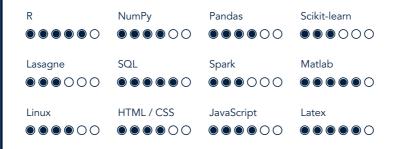
Counterparty Credit Risk: Efficient statistical methods to compute CVA sensitivities under the direction of Arnaud Tisseyre and Guillaume Hermet (BNP Paribas)

#### Advanced Econometrics @ Paris School of Economics

High-dimensional panel data using the Lasso with Jeremy L'hour (ENSAE)

# Programming Skills

### **Data exploration / Scientific computing**



Rock climbing and bouldering (+10 years), hiking Guitar (+8 years) Youth leader (BAFA)