Nicolas Saleille

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Github: github.com/nsaleille

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
Sep 2014 - Oct 2015

MSc, Analysis and Policy in Economics
Paris, France

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

ENSAE ParisTech
Sep 2012 - Nov 2015

MSc in Statistics / Data-Science
Paris, France

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

Ecole Normale Superieure
Sep 2010 - Oct 2015

Department of Economics
Cachan, France

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

Lycee Jean-Mermoz
Sep 2008 - Jun 2010

Preparatory classes in Economics
Montpellier, France

Experience

BNP Paribas
Jul 2013 - Jun 2014

Quantitative research intern
London, UK

- 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.

Le Monde
Jun 2012 - Aug 2012

Journalist internship
Paris, France

- 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
Jun 2011 - Aug 2011

Economic research intern
Baku, Azerbaijan

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".

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

R	NumPy	Pandas	Scikit-learn
●●●●●○	●●●●○○	●●●●○○	●●●○○○
Lasagne	SQL	Spark	Matlab
●●●○○○	●●●●●○	●●●○○○	●●●●●○
Linux	HTML / CSS	JavaScript	Latex
●●●●○○	●●●●○○	●●●●○○	●●●●●○

Hobbies

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