




# Jean-Baptiste ASTRUZ

## (H/F) Data Scientist - LYON

12/05/1993  
3 rue Jean BAUD  
74940  
Annecy-le-Vieux – France  
French

Phone: +33 6 30 58 41 03  
E-mail: [jbastruz@gmail.com](mailto:jbastruz@gmail.com)  
Valid Driver's license  
Vehicle available

### PROFESSIONAL EXPERIENCES

- **November 2016 – September 2017**   
(Paris-La Défense) **Société Générale**  
*Work-Study contract in the Market Risk Department, Risk measure and management.*
  - Stress test and VaR Calculation, Activity report with VBA programming
  - Development in R of a Liquidity Score Tool
  - Database creation from various sources (merging, clearing), use of Machine Learning Methods to process it (Random Forest, Neural network).
  - Development of an application with RShiny to implement a graphic dashboard.
- **June – August 2016**   
(Lyon) **Caisse d'Epargne Rhône Alpes**  
*Internship in the financial Department.*
  - Development of a Customer management tool in VBA in Autonomous work, implementation of a dashboard to facilitate the use of the tool. Possibility to manage several updates on the data from the dashboard.
  - Frequent use of Bloomberg
- **August 2015**   
(Annecy) **Crédit Agricole des Savoie**  
*Customer Support, various financial transactions for customers*

### REFERENCES

- Available upon request

### SKILLS AND QUALIFICATIONS

- **Languages:**
  - **French:** Mother tongue
  - **English:** Intermediate (Level B2)
- **Computer:**
  - Proficient in: Excel, PowerPoint, Word.
  - ACCESS (development of a more user friendly dashboard, 6 months), SAS
- **Programming Languages:**
  - Proficient in: C++, Java, R, VBA,
  - Python, SQL (database management, 6 months)

### HOBBIES

Economy  
Vice-Chairman in the ISFA's BDE 2016/2017  
Programming

### EDUCATION

**2016 - 2016**  
**Lyon-France**



**Master 2 IRF** (Ingénierie des Risques Financiers)  
*Institut de Science Financière et d'Assurances (ISFA), UCBL1*

**2015 - 2016**  
**Lyon-France**



**Master 1 SAFIR** option IR (Sciences Actuarielle et Financière, Ingénierie du Risque) *Institut de Science Financière et d'Assurances (ISFA), UCBL1*

**2012 - 2015**  
**Lyon-France**



**Licence MASS** (mathématiques appliquées aux sciences sociales)  
*Université Claude Bernard Lyon 1 (UCBL1).*

**June – July 2013**  
**Boston-MA (USA)**



**Summer Program.** For Foreign Students (2 months).  
*Tufts University.*

**June 2012**  
**Argonay-France**



**Bac Scientifique Sciences de l'ingénieur spécialité Mathématiques**  
*Lycée Louis Lachenal*