

Louis Lacapere

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<https://github.com/louislacapere>

EDUCATION

University of Cambridge

Master of advanced Studies in Mathematics, Part III, Homerton College

2022-2023

Cambridge, UK

- **Relevant Coursework:** Statistical Learning in Practice, Modern statistical methods, Statistics in Medicine, Survival data analysis, Statistical theory, Causal inference, Functional data analysis, Advanced Probability, Stochastic Calculus

Followed lectures from the *MPhil in Machine Learning and Machine Intelligence* (Computational statistics and Machine Learning, Deep Learning and Structured Data).

CentraleSupélec, Paris-Saclay University

Engineering program, BSc & MSc

2019-2023

Paris, France

- **Relevant Coursework:** Applied Mathematics, Machine Learning, Algorithmics, Optimization, Advanced Probability and Statistics, Economics, Market Finance, Corporate Finance
- **Main Projects:** Bitcoin trading-bot based on Recurrent Neural Networks in partnership with Capgemini, Innovative Electric motor design and simulations for a vertical take-off ambulance - ranked 2nd at the IEEEExCS project competition

PROFESSIONAL EXPERIENCE

BNP Paribas

Fixed Income and Hybrid products sales assistant

Jan-Jun 2022

Paris, France

- Pricing of structured product (credit, rate, and forex products), mainly tranches, Credit Linked Notes with variable payment, Targeted Accrual Redemption Note (TARN), and Drakar.
- Redesigned the database of the team allowing a follow up and an analysis of the products sold over the last 10 years.

AXA

Portfolio manager intern in the allocation team for AXA France investments.

July-Dec 2021

Paris, France

- Redesigned, coordinated, and semi-automated the €100 billions investment plan tool in Python allowing to reduce the time spent on the investment plan from 2 weeks to 2 days.
- Daily monitored the investments within the portfolios (bonds, shares, real estate, loans, etc.), and analyzed the duration of the portfolios vs the duration of the contracts.

CentraleSupélec, Paris-Saclay University

Quantum physics Teaching Assistant

Feb-May 2021

Paris, France

- Responsible for the exam preparation of a group of 20 first year students, answering their questions and giving them lectures once a week.
- Taught them ways to perform and be more efficient in their thinking, helping them to think outside the box and consider scenarios from different angles.

Kearney

Student Part-Time Consultant

Feb-May 2021

Paris, France

- Conducted a market analysis of the last-mile delivery for e-commerce in Paris. Quantified and forecasted the weekly number of deliveries in Grand Paris.
- Provided solutions for an efficient delivery to deal with congestion in the center of Paris, taking account of proposed legislation to reduce vehicle access to the center of Paris.

SKILLS

Languages: French (native), English (fluent), Spanish (Intermediate)

Programming: Python (Numpy, Pandas, Scikit-Learn, Tensorflow), SQL, R, Matlab, VBA, Bloomberg

HOBBIES

Sports:

- **Rowing in competition (8 trainings/week):** Main competitions: French Championships (6th place), Garona Cup (1st place in 2014 and 2015), Head of the River Race
Vice-President of CentraleSupélec's rowing team, Member of Homerton College first men boat

Cooking: Good amateur pastry chef, enjoy baking regularly and sharing my bakes with friends and colleagues.