teamwork profit strategy success productivity efficiency financial modelling

**Louis Millot**

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louismillot1@gmail.com

**Education**

**ENSAE Paris-Tech (graduate schools of engineering)**

*MSc in Data Science*

Statistics, Probability, Machine Learning, Python, SQL, MongoDB

**Paris Dauphine University – PSL Research**

*MSc in Financial Engineering*

Portfolio Management, Econometrics, Macroeconomics, VBA, Stochastic Calculus

**Preparatory classes for national entrance to “Grandes écoles”**

*2-year intensive undergraduate program preparing for the competitive entrance examinations to French top-level "Grandes Écoles"*

Mathematics, accounting, economics, history

**Société Générale CIB – Global Markets**

*Financial Engineer and Data Scientist*

* Pricing structured products (in proprietary langage and Python)
* Implemented Data science algorithms (stocks recommendation, clustering etc...)
* Python, SQL and Mongo develpoment

**Société Générale Insurance**

*Asset Manager – Multinational Pension Fund (120 Bn€ AUM)*

* Compartment Equity fund picking ( 10 billion € )
* Developed 4 internal tools (Excel and VBA) to anticipate customers’ needs and provide better answers to their queries

**JFD Wealth**

*Quantitative analyst*

* Developed systematic trading strategies based on technical analysis signals
* Designed backtests in Matlab and live strategies in pseudo-Java code
* Optimisation and grid search parameters

**ABN Amro Advisors**

*Chief Economist Assistant and Hedge Fund Manager Assistant*

* Managed long/short analysis for hedge fund manager (VBA tools)
* Econometrics modelling (Sovereign rates, ECB, FED...) with chief economist
* Developed several decision-making tools in VBA to assist both of them
* Organized information meeting with 50 clients about Real Estate Investment Vehicles

Sept. **2016** – June **2017**

*Paris, France*

Sept. **2013** – May **2015**

*Paris, France*

Sept. **2011** – June **2013**

*Paris, France*

June **2017** – Dec. **2017**

*Paris, France*

**6 months**

Sep. **2015** – Jan. **2017**

*Paris, France*

**16 months**

Jan. **2015** – June. **2015**

*Sophia Antipolis, France*

**6 months**

June **2014** – Dec. **2014**

*Paris, France*

**6 months**

**Work Experience**

**Language and Computer Skills**

**French** Native Speaker

**English** Fluent (TOEIC 865/990)

**Spanish** Basic

**IT skills**  Advanced proficiency VBA, Python, Bloomberg, MatLab

* Organized a three-day event, gathering students from my Master’s degree. Personal development training and talks on how to become a leader were the main topics (80 participants)
* Co-founded a student investment fund with weekly meetings and investment decisions.

**Sports** Swimming (10 years, involved in regional competitions), Karting, Snowboard, Soccer

**Other hobbies**  Travels, motorbike, biking

**Additional Experiences and Achievements**