

Willelm Fuzeau

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EDUCATION

Columbia University

MSc in Financial Engineering

Relevant courses: Model & Trade Derivatives, Optimization Models, Stochastic Models, Asset Pricing.

Expected Dec 2025

New York, NY

CentraleSupélec

MSc in Engineering, (GPA: 4.0/4.0)

Relevant courses: ML, Optimization, Advanced probability, Economics, Stochastic Finance and Risk Modeling.

Expected May 2025

Paris, France

CentraleSupélec

Bachelor's in Engineering, (GPA: 3.9/4.0)

Relevant courses : Python, Corporate Finance, PDE, Statistics, Model Representations and Analysis, Machine Learning.

Oct 2023

Paris, France

Lycée Henri IV and Lycée Louis le Grand, Paris

Both top three preparatory classes in France. Honors class (PSI, average grade: A+).*

Jun 2022

Paris, France

PROJECT LEADERSHIP AND RESEARCH EXPERIENCE

BNP Paribas and CentraleSupélec

Quantitative analysis - Project leader

Jan 2024 - Apr 2024

Paris, France

- Innovated optimal portfolio allocation models with the Quant Research Group at PNB Paribas.
- Formatted and analyzed 20+ years of financial markets data. Implemented optimization methods (Risk-Based, Markowitz).
- Optimized 10+ portfolio strategies using KPIs and backtesting to achieve a +17% Sharpe ratio increase compared with S&P 500.
- Relevant python libraries : pandas, numpy, yfinance, scipy, etc.

CentraleSupélec, Department of Automatics

Advanced modeling - Research Assistant

Jan 2023 - Jan 2024

Paris, France

- Coordinated a team of five in modeling research.
- Replicated Covid epidemic dynamics with 95% accuracy and quantified 5+ sanitary protocols with SIR modeling.
- Built a model generator using Python. Constructed 3+ Covid datasets using SQL and Python.
- Automated a cost calculating algorithm and devised a cost/effect efficiency metric for 8 models.

CentraleSupélec and National Center for Scientific Research

Systematic uncertainties of black swan events - Analyst

Jun 2023

Paris, France

- Detected the Higgs Boson through analysis of CERN data with ML tools (BDT, NN).
- Led a team of six. Computed systematic uncertainties of the data by adjusting and analysing 20+ datasets.
- Built a Python-based data pipeline and obtained a 98.5% accurate signal strength.
- Relevant python libraries : xgboost, lightgbm, sklearn, pandas, numpy, etc.

PROFESSIONAL EXPERIENCE

OpenClimat

Corporate Climate Information - Project Intern

Jan 2024 - Jun 2024

Paris, France

- Quantified data-extensive strategies to reduce 6+ retail goods lifetime carbon footprint by 30%.
- Synthesized results into technical sheets to help retailers negotiate with suppliers.

Paris-Saclay University

Specialised maths and physics tutor to an individual with a disability

Oct 2023 - May 2024

Paris, France

- Tutored an undergraduate student with a disability in preparation for the GEI-Univ entrance exam.
- Followed a training program to better apprehend teaching individuals with a disability.

LANGUAGE AND IT SKILLS

IT Skills: Python, C/C++, SQL, Matlab, git & github, L^AT_EX, MS Office.

French: Native; **English:** Native; **Spanish:** Conversational; **German:** Professional competencies.

INTERESTS

Sports: Marathon and Ultra-trail runner. Won multiple cups in mid-distance races (10km). Powerlifting.

Others: Prized at Academic Mathematical Olympiads | Fide rated chess player (Tournament player).