Baptiste Péron

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EDUCATION

The University of Chicago   **Chicago, IL**
Master of Science in Financial Mathematics   **Expected December 2025**
- Courses: Probability & Stochastic Processes, Python, Option Pricing, Portfolio Theory & Risk Management

Grenoble Institue of Technology   **Grenoble, France**
Master of Science in Embedded Systems Engineering (GPA: 3.65/4.0)   **August 2023**
- Courses: Probability & Statistics, Linear Algebra, Differential Equations, Data Structures and Algorithms, Object-Oriented Programming, Real-time Computing, Systems & Network Security, Operating Systems, Electronic Design, Signal Processing, Machine Learning, Computational Complexity, Advanced Computer Architecture, Cryptography for Security

SKILLS

Computing: Python (Pandas, Numpy, Matplotlib, Scikit-learn, Seaborn, Statsmodels, Scipy, Selenium), C#, C++, C, Java, VBA, SQL, Unix Systems, Git, MS Office
Knowledge: Financial Markets, Machine Learning, Software Development, Data Analytics
Languages: French (native), German (intermediate)

EXPERIENCE

BNP Paribas CIB   **Paris, France**
C# and C++ Software Engineer   **October 2023 – June 2024**
- Improved and continuously integrated in-house software consisting of a real-time cache containing over 50.000 exotic fixed-income positions and converting them from XML into an in-house format
- Collaborated closely with quants and traders to continuously improve and tailor the solution to their use

Crédit Agricole CIB   **Paris, France**
ALM Quantitative Analyst Intern, Fund Transfer Pricing   **March 2023 – August 2023**
- Developed machine learning models to predict clients' behavior and support business decisions: OLS, Polynomial regression, Lasso and Ridge regressions, Random Forest, feature engineering
- Implemented bank's term deposits stability model using Excel spreadsheets and VBA
- Conducted liquidity stress tests to comply with constraints imposed by ECB (Liquidity Coverage Ratio, Net Stable Funding Ratio)

Natixis   **Paris, France**
C# Software Developer   **December 2021 – February 2022**
- Led migration of a database server within the Rates & Fixed Income division

Natixis   **Paris, France**
C# Software Developer Intern   **May 2021 – August 2021**
- Developed a PnL visualization tool for the securities lending desk within Global Securities Financing trading floor

PROJECTS

Football arbitrage betting detector
- Created a Python bot to scrape football odds on major French bookmakers' websites, detect arbitrage opportunities, and inform user via Telegram message (github/arbitrage-betting)

Grenoble Institue of Technology   **Grenoble, France**
Compiler for Deca language   **January 2021**
- Developed a compiler for Deca (Java sublanguage) in a team of 4 students
- Handled validation process using test-driven development, automated tests using Bash scripts, measured code coverage

EXTRACURRICULAR

Track and Field - 110m hurdles   **2010 – Present**
- Practice 4-5 times a week
- Won Paris Champion 2023, 2024, and Paris indoor (60m hurdles) Vice Champion 2023 titles