Thibaut Montes

montest.github.io | montes.thibaut@gmail.com

PROFESSIONAL EXPERIENCE

SENIOR MACHINE LEARNING RESEARCHER | Talkwalker

Mai 2021 - Now | Luxembourg, Luxembourg

Talkwalker is a Consumer Intelligence Acceleration platform for brands to drive business impact and revenue. I work in the **AI** & **Machine Learning** team responsible to extract information from raw data coming from social medias (text, images, podcasts, videos, etc). More specifically, I use deep neural networks in order to solve **NLP** related problems. Here are some examples of my projects:

- Train prediction models based on **pre-trained multilingual transformers models** for emotion and aspect-based sentiment analysis.
- **Meta and Active Learning** based training to improve classifiers accuracy with fewer labelled documents.

DESK STRAT | Deutsche Bank

Sep 2020 - April 2021 | London, United-Kingdom

I worked on the Synthetic Desk's (ETFs and Indices) migration to Kannon (New P&L and Risk tool used by trading). My main tasks was to improve PV and Risk computations of ETFs and indices.

RESEARCH ADVISOR | The Independent Calculation Agent (ICA)

May 2016 - Mar 2020 | Paris, France

First as an intern, then as a PhD candidate, I worked in collaboration with ICA on the following projects:

- Optimization of the analytic library using Optimal Quantization (Pricing of Exotic Options in the interest rate world).
- Identifying and *killing* bias in xVA computation using Multilevel Monte-Carlo methods.

EDUCATION

PHD IN NUMERICAL PROBABILITY | LPSM | Sorbonne University

Mar 2017 – Jun 2020

I was under the direction of **Gilles Pagès** and **Vincent Lemaire** at the LPSM and the supervision of **Jean-Michel Fayolle** at ICA.

During my PhD, I made contributions to the theoretical study and financial applications of **Optimal Quantization**, also known as K-means. I also had a keen interest for Multilevel Monte-Carlo methods and Stochastic Algorithms.

- First, I focused on the numerical optimization of the problem (fixed point search and gradient descent) in order to efficiently build such quantizers.
- Then, I applied this numerical method for the pricing of PRDC bermudan options or the study of a Stationary Heston model.

RESEARCH MASTER IN PROBABILITY AND FINANCE (MASTER EL-KAROUI - WITH HONORS) | Sorbonne University in collaboration with École Polytechnique

Sep 2014 – Jun 2016

BACHELOR DEGREE IN MATHEMATICS (WITH HONORS) | Aix-Marseille University

Sep 2011 – Jun 2014

PUBLICATIONS

- Lemaire, V., Montes, T. and Pagès G. (2022) **Stationary Heston model: Calibration and Pricing of exotics using Product Recursive Quantization**. *Quantitative Finance*.
- Fayolle, J.-M., Lemaire, V., Montes, T. and Pagès G. (2021) **Quantization-based Bermudan option pricing in the FX world**. *Journal of Computational Finance*.
- Lemaire, V., Montes, T. and Pagès G. (2020) **New weak error bounds and expansions for optimal quantization**. *Journal of Computational and Applied Mathematics*, 2020.

SKILLS

PROGRAMMING

- **Python** (Huggingface, PyTorch, ONNX, NumPy, pytest, Pandas, Pybind11, ...)
- **C++** (Creation of libraries during my PhD)
- Tools used daily: **Git** ◇ **Docker**
- Basics knowledge: **Java** ◇ **Scala** ◇ **Kafka** ◇ **MongoDB**

LANGUAGES

- **French**: native
- **English**: fluent