

# Nicolas Cloarec

## Education

2018 – 2019 **Ecole Normale Supérieure Paris-Saclay - Master of Research MVA - Machine Learning and computer vision.**

*Relevant courses* **Ens Ulm:** Deep Learning (Mallat), Convex Optimization (D'Aspremont), Object recognition (Ivan Lpatev, Jean Ponce, Cordelia Schmid, Josef Sivic), Kernel Methods for machine learning (Vert), Mathematical foundations of data sciences (Peyré).

**Télécom ParisTech:** 3D computer vision (Monasse), Introduction to numerical image analysis (Delon, Gousseau).

2015 – 2019 **ENSAE ParisTech - Master's degree in Finance, Statistics and Computer Science.**

*Relevant courses* **3rd year:** High dimensional statistics (Tsybakov), Bayesian statistics (Simoni), Statistical Learning (Dalalyan), Advanced Optimization (Lecué), Measure of risk (Francq).

**2nd year:** Stochastic process (Alquier), Dynamic Optimization, Advanced statistics (Tsybakov), Risk theory (Baradel), Linear time series (Francq), Product derivatives (Tankov).

2013 – 2015 **Classes Préparatoires, Collège Stanislas, Paris, France.**

Two-year intensive preparation in Mathematics and Physics for the highly competitive entrance exams to top French engineering schools.

## Work Experience

February – August 2018 **Quantitative Analyst, TrailStone GmbH, Berlin, Germany,** Within the front-office team, forecasting the energy load unbalance in the Italian electricity market for portfolio optimization purposes. Automated trading strategies with Python.

July 2017 – January 2018 **Quantitative Analyst, Bank of France, Paris,** In the Market Risk Department, modeling and forecasting currency exchange rates and sovereign yield curves for better risk monitoring and asset allocation purposes. Extracting FX and Fixed Income market data through the Bloomberg Terminal.

2016 – 2018 **Oral Examiner in Mathematics, Ministry of National Education,** Charged with examining groups of 3 students by the best scientific preparatory schools in Paris: Stanislas, Henri IV, Louis-le-Grand.

## Honors and Awards

July 2012 **13<sup>th</sup> National Summer School, Belarus,** Working groups and seminars initiating young students to scientific research problems.

July 2012 **4<sup>th</sup> International Tournament of Young Mathematicians (ITYM), Université Paris-Sud, Orsay,** 3rd place.

Avril 2012 **Tournament of French Young Mathematicians (TFJM), École Polytechnique,** 1st place.

## Language and IT skills

**Programming** C++, R, Python, L<sup>A</sup>T<sub>E</sub>X

**English** TOEIC 895/990 au 24.05.2018

**Libraries** Numpy, Pandas, Sklearn, Pytorch, Keras, Cuda, Plotly, ...

**Certificate** Bloomberg Market Concepts - September 2017