

Nicolas Cloarec

Education

2018 – 2019 **Ecole Normale Supérieure Paris-Saclay - Master of Research MVA - Statistics & Machine Learning.**

Relevant courses **Ens Ulm:** Deep Learning (Mallat), Convex Optimization (D'Aspremont), Object recognition (Jean Ponce, Cordelia Schmid), Kernel Methods for machine learning (Vert).

Ens Cachan: Theoretical foundation of Deep Learning (Gerchinovitz), Prediction for individual sequences (Gaillard).

2015 – 2019 **ENSAE ParisTech - Master's degree in Finance & Statistics.**

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

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

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 - Global Commodities Hedge Fund, Berlin, Germany,** Front-office, implementing trading strategies based on the Italian electricity market microstructure, +1.2M P&L, **Supervisor : Cedric Le Tallec** | email Cedric.le-tallec@trailstonegroup.com | Direct line +49 30 340446771.

July 2017 – January 2018 **Quantitative Analyst, Bank of France - Market Risk Department, Paris,** Modeling and forecasting currency exchange rates and sovereign yield curves using Bloomberg API & R, **Supervisor : Olivier Toutain** | email Olivier.TOUTAIN@banque-france.fr | Direct line +33 6 34 02 19 10.

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 **13th National Summer School, Belarus,** Working groups and seminars initiating young students to scientific research problems.

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

Avril 2012 **2nd Tournament of French Young Mathematicians (TFJM), École Polytechnique,** 1st place.

Language and IT skills

Programming Python, R, C++, L^AT_EX

English TOEIC 895/990 - 24.05.2018

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

Certificate Bloomberg Market Concepts - September 2017