

Nicolas Cloarec

Education

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

Relevant courses Deep Learning (Mallat), Convex Optimization (D'Aspremont), Kernel Methods for machine (Vert), Theoretical foundation of Deep Learning (Gerchinovitz), Online Learning (Gaillard), Random Matrix Theory (Najim).

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

Relevant courses High dimensional statistics (Tsybakov), Bayesian statistics (Simoni), Statistical Learning (Dalalyan), Advanced Optimization (Brunel), Measure of risk (Francq), Product derivatives (Tankov), Stochastic process (Alquier), Dynamic Optimization, Risk theory (Baradel), GARCH and stochastic volatility models (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

May – September 2019 **Research Scientist, Euronext, Paris**, Global Analytics, SLP members segmentation for the cash market based on their systematic daily orders analysis., **Supervisor : Laurent Fournier** | email lfournier@euronext.com | Direct line +33 1 70 48 28 32.

February – August 2018 **Quantitative Analyst, TrailStone GmbH - Global Commodities Hedge Fund, Berlin, Germany**, Front-office, implementing systematic trading strategies for the italian wind portoflio (500MW), +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