

Oceane Velon

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WORK EXPERIENCE

Market Risk Analyst, BNP Paribas - 2019 (16m) - London, UK

- Checked the daily availability and quality of risk measures and identify the root causes of potential issues for the global FX perimeter: broken data pipelines, data input changes, genuine changes
- Participated to the deployment of a data governance tool to check the availability and quality
- Tried to simplify the daily production of risk measures using machine learning algorithms

Business Intelligence & Risk Management, Mercedes-Benz Finance - 2017 (6m) - Tokyo, Japan

- Designed and created real-time dashboards for monitoring and reporting on Tableau Desktop and Tableau Server for mid and senior management of two departments Risk Management and Credit Applications - Risk Innovation 2017 Award
- Applied machine learning to small business cases to answer simple questions such as 'on which delinquent customers should we focus first?'
- Researched about machine learning and animated training workshops

Financial Market Sales - Structured Products, ING - 2015 (6m) - Luxembourg

- Automatized the distribution in the primary and secondary markets with VBA
- Developed tailor-made cross-asset structured products for institutional and private clients
- Assisted Sales in preparing pitches for prospect presentation

SIDE PROJECTS

Expensify

- Developed a web application to record and classify expenses

SmartRecon - Generation Machine Learning Competition - Special Jury Award, Société Générale, HSBC & Sia Partners - 2018 (6m) - Paris

- Designed and developed a web application for banking reconciliations using machine learning algorithms
- Redacted a business case selected among 80 business cases and pitched at VIVA technology conference

EDUCATION

The 42 Software Engineer Program, 42 School - 2019 - Fremont, US

- Flexible, college-level computer programming and software engineering program

Master in Management - Banking and Financial Markets, Toulouse Business School - 2017 - France

- Portfolio management, risk management, quantitative finance
- IT project management, introduction to big data analytics and fintech
- Study case: business strategy for Revolut

2-year selective and intensive program for the competitive entrance examination to French Grandes Écoles with Mathematics and Economics specialization, IPECOM - 2013 - Paris, France

TECHNICAL SKILLS

React, Redux, ES6, Express, MongoDB, Sass, Webpack, Git
Python, Scipy, Scikit-learn, SQL, Tableau
CFA Level I passed - December 2016