Oceane Velon

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TECHNICAL SKILLS

React, Redux, ES6, Express, Node, SQL, MongoDB, Sass, Webpack, Jest, Enzyme, Git, Heroku Python, Scipy, Machine learning, Scikit-learn, Pytorch, Tableau CFA Level I passed - December 2016

WORK EXPERIENCE

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

- Checked the daily availability and quality of risk measures and identified the root causes of potential issues for the global FX perimeter: broken <u>python</u> data pipelines, feed changes, expected market changes
- Participated to the deployment of a data governance tool to check the data availability and quality
- Developed a chatbot prototype to document heavy processes using <u>rasa stack</u>

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 using <u>SQL</u> databases for mid and senior management of two departments Risk Management and Credit Applications - Risk Innovation 2017 Award
- Applied machine learning algorithms to small business cases to answer simple questions such as 'on which delinquent customers should we focus first?' with <u>python and scikit-learn</u>
- → 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

TECHNICAL PROJECTS

Expensify

Developed a web application to record and classify expenses using react and redux

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 with <u>python, scipy, scikit-learn and flask</u>
- Redacted a business case selected among 80 business cases and pitched at VIVA technology conference

EDUCATION

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 using python
- → IT project management, introduction to big data analytics and fintech
- → Study case: business strategy for the Revolut unicorn fintech

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