PHILIPPE OSTIGUY

DATA ANALYST & FINANCE SPECIALIST

CONTACT

ostiguyphilippe@gmail.com
(514) 463-0152
Montreal, Qc
linkedin.com/in/philippe-ostiguy
github.com/philippe-ostiguy

PROFILE

Passionate Data Analyst & Finance Specialist with a mission to help the company **focus on value-added processes**

EDUCATION

CFA PROGRAM

Completion of the 3 levels (successful on the first try)

UNIVERSITY OF SHERBROOKE [QC, CA]

Master of Financial Engineering

(3.97 out of 4.3)

Thesis: Machine Learning to Evaluate Technical Trading Rules

TECHNICAL SKILLS

- Advanced Analytics
- Python (pandas, NumPy, sklearn, matplotlib, SciPy)
- KPI and Financial Analysis
- Financial Markets
- Advanced Mathematics and Statistics
- SQL
- Data Visualization (Power BI)
- Machine learning (Times Series Analysis, Genetic Algorithms)

EXPERIENCE

2019 - PRESENT

Director of Analytics | CGI, Montreal

Projects

- Working with the VP on analyzing and forecasting data and KPIs.
- Developing technological solutions to **improve the center's financial performance.**
- Leading the development of a large-scale internal application in Agile to speed up data entry and **improve assignment efficiency by 50%.**

Past Projects

- Automated data retrieval and manipulation **using Python**, which **reduced the workload from 2.5 to 1 person.**
- Developed comprehensive KPI dashboards in Power BI, which improved leaders' financial understanding and their efficiency in their daily operations.
- Developed internal tools to monitor KPIs using Python, which **reduced errors on financial results by 50%.**

2020 - PRESENT

Python Backtesting Library | https://github.com/philippe-ostiguy/PyBacktesting

Role: Optimizing the Elliott Wave Theory using genetic algorithms to forecast the financial markets. The flexible library allows modifying the trading strategy by adding modules in the different packages.

Past Projects

- Developed an algorithm that allows backtesting any liquid market's performance using the Elliott Wave Theory **in less than 10 minutes.**
- Built a genetic algorithm **that runs the code 7 times faster.**

2015 - 2019

Senior Data Analyst | GuidEssence, Eastern Township, and Montreal

Role: Responsible for analyzing and developing efficient websites and online advertising. Worked closely with customers to ensure loyalty

- Developed a business from scratch with little prior knowledge in the area.
- Performed exploratory data analysis using Python, which led to the **loading of web pages below 2 seconds.**
- Built strong client relationships, resulting in a **5/5 satisfaction rate:** https://bit.ly/2Iicb7D

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MANAGEMENT SKILLS

- Agile Development
- Git, Excel, VBA, Bloomberg
- Project and Team Management
- Self-learning

HONORS & AWARDS

HEC MONTREAL

Daniel-Brosseau and Peter-Letko Scholarship ($25,000 to the best candidate for doctoral admission)

HEC MONTREAL

Doctoral Admission Scholarship ($10,000)

UNIVERSITY OF SHERBROOKE

Joseph-Armand-Bombardier Master's scholarship ($17,500)

- Analyzed the clients' business needs and implemented effective technological solutions.
- Achieved a **score of more than 90** on PageSpeed Insights by analyzing KPIs and following web design best practices.

2013 - 2014

Doctoral Student in Economics | HEC Montreal, Montreal

- Took **data analysis, statistics (times series analysis)**, and advanced mathematics courses.
- Prepared a doctoral thesis.

2011 - 2012

Quantitative Trader | Laurentian Bank, Montreal

Role: Traded the FX market using systematic trading strategies

- Prepared data and created models using **C++ and VBA** to analyze and forecast the financial markets.
- Performed **time series analysis** (ARIMA, GARCH) on the financial markets.
- **Risked no more than 1%** of the capital with proper risk management.
- Backtested financial models using Walk-Forward Optimization.

2008 - 2011

Quantitative Analyst | BBSP Research, Montreal

Role: Responsible for analyzing the financial market and providing related advice. I also developed models to forecast the financial markets better.

- Backtested financial models, which **have increased forecast accuracy by 25%.**
- Built strong client relationships, resulting in the **highest sales volume** among analysts.
- Prepared data and created models using C++ and VBA to analyze and forecast the financial markets.
- Performed time series analysis (ARIMA, GARCH) on the financial markets.