Omar El-Hassan

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Work experience

Quantitative Developer — BNP Paribas CIB Paris, France

Since May 2022

R&D Front Office Fixed Income team, quantitative development in the pricing library (C++) :

- Introduction of a new model (one factor Gaussian copula model)
- Implement a new exotic payoff (local spread option)
- Implementation of new features for trading desks (Scenario analysis, Greeks computation, ...)

Internship - April 2022 to August 2022 :
Built automated testing framework in C# for derivatives pricing validation

Quantitative Strategist - Intern — Société Générale - SGATS (SGCIB)
Rabat, Morocco

From June 2021 to August 2021

Development and back testing of momentum-based trading strategies
Performance optimization of yield curve construction algorithms

Education

Diplôme d'Ingénieur — INSA Lyon France

From September 2019 to September 2022 Financial

Engineering

Some academic projects :

- Monte Carlo pricer for european and american options (C++)
- Backtester application for a systematic strategie (C#)
- Neural Network : implementation based on gradient descent **Monte Carlo** algorithm (C#)

Master's degree — Universite Lyon France

From September 2021 to September 2022

Quantitative Finance

Courses: Stochastic calculs, Differential equations, Probability theory, Statistics , Monte Carlo, Modern Portfolio Theory

Preparatory Classes — École Royale Navale Casablanca, Morocco

From September 2017 to July 2019

Mathematics and Physics

Languages

English

Arabic

IT skills

C++

C# / .NET

Python

Java

R

SQL

MongoDB

Machine Learning

Excel

Quantitive skills

Stochastic calculus

Probability theory
Statistics