Cyril Garcia

New Graduate College 88 College Road West, Room 3136 - Princeton University
Princeton, NJ 08544
+33 6 27 01 19 72 • cyril.garcia@princeton.edu

Education

Princeton University **Sep 2017 – Jun 2019**
Master in Finance - Research Track with PhD courses *Princeton, NJ*

- **Relevant Coursework** Machine Learning and Deep Learning in Finance, Stochastic Calculus, Quantitative Data Analysis in Finance, Computational Finance, Asset Pricing, Financial Modelling, Portfolio Theory and Asset Management, Quantitative Investment Management, Fixed Income, Financial Econometrics, Corporate Finance and Financial Accounting
- **Award** Recipient of partial tuition fellowship

ENSAE Paristech - Grande Ecole d'Ingenieur **Sep 2015 – Jun 2017**
GPA 4/4 - Master in Applied Mathematics and Finance, Mathematics and Statistics major *Paris*

- **Relevant Coursework** Stochastic Calculus, Measure Theory, Optimization, Numerical Methods and Applications, Data Analysis, Probability Theory, Quantitative Finance, Statistics, Machine Learning, Econometrics, Algorithms Theory
- **Academic Projects** Monte-Carlo simulation with Gibbs Sampling and Metropolis-Hastings (R), Heston-Nandi GARCH model applied to financial modelling (Python), Machine Learning research of trading opportunities with Random Forest and Logistic Regression (Python), Statistical Analysis of the relationship between income and political opinion (R), Neural Network design applied to Option Pricing (C++), Macroeconomic analysis of the financial regulations' impact (R)

Lycée Privée Sainte Geneviève - CPGE **Sep 2013 – Jul 2015**
*GPA 3.9/4 Mathematics major, MPSI-MP** *Versailles*

Work Experience

BlackRock **Jun 2017 – Sep 2017**
Financial Modelling Group, Summer Researcher *London*

- Conducted research on improved factor-based portfolio decomposition using Lasso regression and Random Forest variable selection
- Designed Monte Carlo and robust optimization algorithms of factor exposed portfolios (R)
- Improved BlackRock's global portfolio exposure model and published a research article internally

Swiss Life Private Bank - CrossQuantum **Sep 2016 – Jun 2017**
Part-time Financial Data Scientist *Paris*

- Led a 3 developers team from Crossquantum financial analysis department (a Swiss Life joint venture)
- Developed stress tests based on Monte-Carlo methods, Financial newspapers sentiment analysis with convolutional neural networks, Machine Learning based portfolio analysis (Python, C++)

Swiss Life Private Bank - CrossQuantum **Jun 2016 – Sep 2016**
Summer Intern *Paris*

- Programmed a mathematical portfolio analysis tool and a statistical Funds' distribution analysis
- Conducted research on Machine-Learning portfolio clustering based on Bayesian theory (Python, C++)

Extracurricular Activities & Awards

- **Hackathon Winner (Nov 2016)** Ranked 1st of the Ernst & Young 24 hours Machine Learning competition
- **Concours Général de Philosophie (2013)** 3rd Prize of the national French Philosophy competition
- **President of ENSAE Finance & Investment** Tried promote the image carried by Finance by creating a partnership with firms involved in social economy, organized hackathons and trading games and creating a local trading fund
- **2016-2017 Class Representative** GENES representative (€31 millions budget)
- **Co-founder of ENSAE Investment Club** Managed a portfolio owned by the Club members
- **Genius ENSAE Member** Organized meetings with start-up to understand how to create a firm and make it work
- **Alter'Actions Member** Promoted social economy through volunteer consulting for Deloitte clients

Programming, Skills & Interests

- **Programming** Python, C++, R, Stata, VBA, SAS, LateX, MongoDB, SQL
- **Languages** French
- **Rugby** Played Rugby (12 years) at the highest level at Rugby Club Toulonnais (2nd of French Championship in 2012), captain from 2013 to 2016
- **Interests** Skiing (13 years and a few competitions), Poetry, Cinema, Artificial Intelligence