THÉO COMPÉROT

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WORK EXPERIENCES

BNP Paribas Asset Management   June 2019 - Sept 2019
Data Scientist / Quantitative analyst   *Paris*

Credit project : Portfolio optimization based on various factors from value, quality and momentum. Showed that those factors play an important role in explaining the cross-section of corporate bond expected returns.

AXA XL   June 2018 - Sept 2018
Pricing Analytics Summer Intern - Natural Perils   *London*

Formalized the collective model concept for catastrophic events, study of two methods to generate exceedance probability curves : Panjer's recursion ; Discrete Fourier transform method to simulate densities of aggregate losses. Development of R-Shiny applications to help actuaries visualize data and interpret it.

Ministry of Education   Oct 2017 - June 2018
Oral examiner in Mathematics in Classes Préparatoires aux Grandes Ecoles   *Paris*

EDUCATION

ENS Paris Saclay   Sep 2018 - Jun 2019
Master in Applied Mathematics, Vision and Learning   *Cachan*
· **Relevant Coursework** Probabilistic Graphical Models, Reinforcement Learning, Convex Optimization, Advanced Learning for Text and Graph Data, Deep Learning, Kernel Methods

ENSAE ParisTech - Grande Ecole d'Ingénieur   Sep 2016 - Jun 2019
Master in Applied Mathematics and Data Science, Mathematics and Statistics Major   *Paris*
· **Relevant Coursework** Computational Statistics, Statistical Learning, High-dimensional Statistics, Non parametric Statistics, Stochastic Processes, Optimization, Time Series Analysis.
· **Academic Projects** Tested the resistance to outliers of regression trees and built robust versions of it (Python), Created a movie recommendation system based on collaborative filtering and matrix factorization (Python), Predicted monthly payments from sociodemographic features based on regressions for the French Red Cross (Python and R)

Lycée Charlemagne - Classes Préparatoires aux Grandes Ecoles   Sep 2013 - Jun 2016
Mathematics and Physics Major, MPSI-MP*   *Paris*

EXTRACURRICULAR ACTIVITIES

· **Hackathon (November 2017)** Attended to the Ernst and Young 24 hours machine learning competition : predicted the selling time of Emmaüs products
· **Treasurer of ENSAE's student office** Managed the treasury and accounting for a budget of €100 000 and distributed grants to associations

PROGRAMMING SKILLS AND INTERESTS

· **Programming** Python, R, SAS, SQL, CamlLight
· **Languages** French (native), English (fluent, TOEIC : 975/990)
· **Piano** Played piano for 13 years (2nd Prize at the Paris musical contest)
· **Handball** Played Handball (12 years) at Paris Saint-Germain (3rd of French Championship in 2012)