

YASSIR KARROUM

Quantitative Developer

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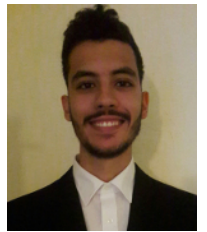
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🌐 <http://ykarroum.com/>

🌐 <http://efficientpy.com/>

in <https://www.linkedin.com/in/yassir-karroum-283290118/>



WORK EXPERIENCE

Quantitative Developer

Millenium Management LLC, Paris

📅 December 2022 – Today

- Worked as a quantitative developer to build and maintain tools used by quant traders for their day to day work.
- Managed the python codebase of the team.
- Developed and maintained the research platform of the team.
- Robustified the existing tools with automated tests.

Quantitative Developer

BNP Paribas Corporate and Institutional Banking, Paris

📅 July 2020 – December 2022

- Contractor for the period July 2020 - December 2021
- Worked as a quantitative developer to build and maintain tools used by quant traders for automated market making (on European equities and futures on European indices)
- Developed and maintained a data analysis *python* library used to generate reports for day to day trading metrics.
- Rebuilt and maintained a model generation *python* library.
- Developed multiple features in the core trading platform in C++.
- Investigated and improved performances in both *python* code (using *cProfile* and *memory-profiler*) and in C++ (using *perf-events* and *pmu-tools*).

Software Engineer

BNP Paribas Personal Finance, Levallois-Perret

📅 November 2019 – July 2020

- Contractor for Fi-Makers.
- Developed and maintained a Python package used by marketing teams to improve their marketing campaigns using Machine Learning.
- Investigated and improved performances using CProfile and memory-profiler.

Software engineer contractor

Fi-Makers by Devoteam, Levallois-Perret

📅 October 2019 – December 2021

- Interviewed multiple candidates for Python related positions: 11 interviews.
- Wrote training material for other contractors: Jupyter notebooks to learn Python POO.

PROJECTS



YKarroum.com

Technical blog where I write on different subjects like python internals or C++

EDUCATION

Computer science engineering degree

ISIMA (Clermont Ferrand, France)

📅 Sept 2016 – Sept 2019

Computer science engineering degree

ENSA Marrakech (Marrakech, Morocco)

📅 Sept 2013 – June 2016

CERTIFICATES

Machine Learning by Andrew Ng

Stanford / Coursera

📅 October 2016 – August 2017

Artificial Intelligence for Trading

Udacity

📅 2020

COMPETITIONS



SWERC 2017 ICPC

Southwestern Europe Regional Contest. Final rank : 41 / 75



Crédit Agricole's 2018 Hackaton

Innovation Prize



Google Code Jam 2017

Qualification round (50 pts)

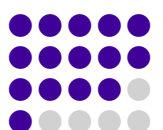
LANGUAGES

Arabic

French

English

Spanish



OTHER INTERESTS

League of Legends (Silver 3, peak : Gold 4) and Guitar.

Software engineer intern

Michelin, Clermont-Ferrand

 April 2018 – September 2019

- Developed a data visualisation and analysis tool using Python/Django and TypeScript/Angular for tire designers: 1 year.
 - Developed a data visualisation and analysis tool using Python/Flask and JavaScript/JQuery for tire mixes designers: 5 months.
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