Yann Divet

3rd Year Information and Computer Engineering Student at the University of Cambridge

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Education

MEng Information & Computer Engineering – **University of Cambridge**   Oct. 2021 – Jul. 2025
Modules: Signals & Systems, Systems & Control, Statistical Signal Processing, Information Theory & Coding, Inference, Mathematical Methods

Lycée International de Londres Winston Churchill, London   Sept. 2018 - Jul. 2021
French Baccalaureate (overall: 18.75/20) with Highest Honours (Mention Très Bien avec Félicitations du Jury)

Work Experience

ISDA – Quantitative Analyst Intern (London)   Jul. 2023 – Sept. 2023
- Implemented 4 methodologies for cleaning and aggregating market data time series for the SIMM calibration.
- Developed robust regression techniques through extensive research.
- Optimised calibration of risk calculation by 6-fold through queuing, vectorisation and JIT compiling.
- Presented results to senior stakeholders.

Qomply (Fintech) – Technology Intern (London)   Jul. 2022 – Sept. 2022
- Manipulated and cleaned large datasets of OTC derivative products across asset classes.
- Developed FX services for currency pairs, covering over 60 different currencies.
- Optimised processing time for trading dataset.
- Regression testing, including development of unit tests to verify the continuity of processing.

RJ O'Brien (Global Brokerage firm) – Transaction Reporting Associate (London)   Jul. 2022 – Sept. 2022
- Within the Qomply internship, seconded to RJO for a month.
- Worked with OTC trading datasets including 30 million records.

Honours & Awards

1st place at the Cambridge University Algorithmic Trading Society Coding Challenge   Feb. 2023
- Developed an algorithm trading equities, treasuries, cryptocurrencies and options.
- Implemented 4 different strategies: minimum volatility portfolio, carry, momentum, and tail-risk hedging.
- Presented results to peers and a dozen competing teams.

Hawks' Charitable Trust Award   (Associated with Uni. of Cambridge)   2022 & 2023
Awarded for sporting achievement coupled with strong academic attainment.

Swimming: 2-time Full Blue, 2-time University Record Holder**,** silver medal at English Nationals & several gold medals at London Regionals;

Online courses

Applied Data Science Lab by WorldQuant University   Aug. 2023
Supervised Machine Learning: Regression and Classification by DeepLearning.AI (Andrew Ng)   Aug. 2023
Bloomberg Market Concepts by Bloomberg for Education   Jul. 2023
Kaggle Learn (Pandas, Introduction to SQL, Machine Learning, Feature Engineering)   2022-23

Leadership & Volunteering

Cambridge University Algorithmic Trading Society – Secretary   Sept. 2023 – Present
Cambridge University Swimming & Water-Polo Club – Vice-Captain *(May 2023 – Present)* & **Publicity Secretary** *(May 2022 – May 2023)*   May. 2022 – Present

Skills & Languages

Programming: Python (Pandas & Numpy), C++, MATLAB, SQL, Git & deep curiosity for Machine Learning.
Languages: English & French bilingual, limited working proficiency in Japanese & Spanish.