Yann Divet

4th 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

4th year modules: Deep Learning & Structured Data, Computational Statistics & Machine Learning, Software Engineering & Design, Probabilistic Machine Learning, Algorithms & Data Structures, Data-driven & Learning-based methods in mechanics and materials.

Masters' Project (2024/25): Physics-Informed Machine Learning with Mark Girolami (Hierarchical/Empirical Bayes)

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

Robeco – Quantitative Fixed Income Researcher Intern (Rotterdam) Jul. 2024 – Aug. 2024

- Extracted market sentiment from earnings calls using NLP techniques (bag-of-words, embeddings, LLMs).
- Implemented topic modelling algorithms, such as Latent Dirichlet Allocation.
- Built backtester to evaluate strategy performance with both stocks and corporate bonds.
- Optimised program through Cython, multi-processing, and integrating Polars.
- 1st place in Investment Game among 15 interns, with a return of 6.36% in 8 weeks (49.3% annualised)

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.
- Regression testing, including developing Pytest unit tests.

RJ O'Brien (Global Brokerage firm) – Transaction Reporting Associate (London) Jul. 2022 – Sept. 2022

- Within the Qomply internship, worked with OTC trading datasets including 30 million records.

Challenges & Awards

1st place, Cambridge University Algorithmic Trading Challenge Feb. 2023

- Developed multi-asset algorithm trading 4 strategies; presented to peers and competitors.

QRT Challenge Data

- Used XGBoost and Random Forest to predict electricity prices.

3x Hawks' Charitable Trust Award (Associated with Uni. of Cambridge) 2022, 2023 & 2024

- Awarded for sporting achievement coupled with strong academic attainment.

Swimming: 2-time Full Blue, 2-time University Record Holder**,** silver medal at English Nationals.

Leadership & Volunteering

Cambridge University Algorithmic Trading Society – Secretary Sept. 2023 – Present
Cambridge University Swimming Club – Publicity Secretary then Vice Captain May. 2022 – May 2024
Beta Sigma Club (Quant Finance Club) – Member Dec 2023 – Present

Skills & Languages

Python: pandas, polars, numpy, sklearn, pytorch, tensorflow, scipy, statsmodels, pytest, asyncio.
Programming: C++, MATLAB, SQL, Git, Web Development (Django), Redis.
Machine Learning: Supervised Machine Learning: Regression and Classification, Advanced Learning Algorithms (DeepLearning.AI); Machine Learning, Feature Engineering (Kaggle)
Data Science: Applied Data Science Lab (World Quant University); Pandas, SQL (Kaggle)
Finance: Bloomberg Market Concepts
Languages: English & French bilingual, limited working proficiency in Japanese & Spanish.