

# ABBAHADDOU YASSINE

Paris, France

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## WORK EXPERIENCE

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### **Societe Generale Corporate and Investment Banking**

September 2019 - February 2020

*Exotic Equity Derivatives Trading - Internship*

- Assist the Trading team in its day to day tasks
- Pricing structured products
- Delta hedging
- Explaining daily move on prices.
- Improving and developing VBA and python algorithms to help traders in their assignment.
- Research projects : Backtesting hedging strategies, Calibration of stochastic volatility models ...

### **French National Center for Scientific Research - CNRS**

October 2018 - June 2019

*Pricing American Put Options using artificial neural networks - Research assistant*

- Developing new algorithms for pricing Americans Options.
- Implementing these algorithms using neural networks.

## EDUCATION

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### **Ecole Centrale Paris**

*September 2017 - Present*

Ecole Centrale Paris is one of the most prestigious Engineering Schools in France .

### **CPGE MOULAY YOUSSEF , MPSI - MP**

*2015 - 2017*

An intensive program in Mathematics, Physics, Engineering science and Computer science.

## ACADEMIC PROJECTS

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**Pricing exotic options with multidimensional non-linear interpolation** : Learning how to price a specific type of instruments using a training set of Natixis.

**The use of optimization algorithms to solve Linear Programming problems**

**Kaggle competitions** : Supervised and Unsupervised Machine Learning, Dimensionality Reduction, Model evaluation and Selection, Deep Learning...

**The use of stochastic methods to resolve NP-complete problems**

**Oriented object software design** : Developing a JAVA framework for representing and managing a ride-sharing system.

## TECHNICAL STRENGTHS

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### **Languages**

French, English, Arabic

### **Software & Tools**

Python, Matlab, JAVA, SQL, R

## EXTRA-CIRRUCULAR

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Member of Chess CentraleSupelec.

Chief technical in Club CentraleSupelec Racing Team.