Mohamed Amine Achibane

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EDUCATION

2024-present **UNIVERSITY PARIS DAUPHINE- PSL – M2 104 RESEARCH IN FINANCE**   **Paris, France**
Ranked by "EDUNIVERSAL" as #10th best Masters program in Financial Markets in 2024
Relevant coursework: *Financial Markets, Derivative Pricing and Stochastic Calculus, Asset Pricing Theory, Fixed Income Derivatives, Corporate Finance, Structured Products*

2022-Present **CY TECH ENGINEERING SCHOOL – APPLIED MATHEMATICS IN FINANCE**   **Cergy, France**
Ranked #8th best computer science school in France by "Le Figaro Etudiant"
Relevant coursework: *Probability Theory, Monte-Carlo Simulation, Advanced Numerical Methods*

2020-2022 **LYCÉÉ MOULAY-YOUSSEF**   **Rabat, Morocco**
Dedicated to the preparation of the highly competitive entrance examinations for French Engineering schools
Relevant coursework: *Advanced Mathematics, Physics, Computer Science (Python/SQL)*

2020 **RYAD AL MAARIFA HIGH SCHOOL**   **Rabat, Morocco**
BACCALAURÉAT, SCIENTIFIC SECTION, OBTAINED WITH HIGHEST HONORS

EXPERIENCE

April 25-Present **BNP PARIBAS CIB**   **PARIS, FRANCE**
(6 months) *Global Markets Treasury*
- Contributed to the development of liquidity monitoring dashboards, focusing on short-term funding analysis and intraday cash flow projections for trading desks.
- Supported Steering Officers by enhancing reporting tools and automating recurring tasks using Python.

May 24-Aug 24 **SOCIÉTÉ GÉNÉRALE**   **Casablanca, Morocco**
(4 months) *SOGE Capital Gestion, Asset Management*
- Developed a portfolio optimization model, focusing on asset allocation and risk management and analyzed financial ratios to evaluate portfolio performance.
- Designed a machine learning model that collected client data and transformed it into a risk profile scale, used in the optimization model.

Jun 23-Aug 23 **DXC TECHNOLOGY**   **Rabat, Morocco**
(3 months) *App Development Intern*
- Participated in the development of a web application for project management, utilizing Spring Boot and Java for its implementation, contributing to both backend functionality and system integration.
- Developed strong skills in designing user interfaces with Balsamiq, including creating wireframes and improving user experience through iterative design.

PROJECTS

- **APPLIED MASTER'S THESIS: OPTIONS HEDGING EFFECTIVENESS WITH MACHINE LEARNING:** Implementing Deep Hedging frameworks (Bühler et al.) using neural networks and Monte Carlo simulations to minimize local portfolio risk, and benchmarking their performance against Greek-based and regression-based hedging strategies under different risk objectives.

- **SYSTEMIC RISK AND CONTAGION IN FINANCIAL NETWORKS**: Assessed systemic risk and Value-at-Risk as measured default cascade and insolvency analysis, by modeling financial networks, simulating dependent capitals using Monte Carlo methods and stochastic process.

LANGUAGE & COMPUTER SKILLS

- English (C1 level, TOEIC: 975/990), French (native), Arabic (native)
- Pack Office, Python, VBA, C++, Java, SQL

ACTIVITIES & INTERESTS

- Sports: Swimming (7 years of practice), won the regional championship, competed at a national level
- Chess (1200 Elo)