AHMED ALAOUI KACIMI

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EDUCATION

Master 2 MASEF (ex-DEA MASE): **Dauphine – PSL with ENS ULM**: 2024-2025

Relevant coursework: Stochastic calculus, Stochastic Control, Monte Carlo and Finite methods, Machine Learning, Reinforcement Learning, Structured Products, Term structures, Valuation of financial assets and arbitrage, Mean field game theory, Algorithmic trading

CENTRALE Marseille: 2020-2024

Relevant coursework: - Financial Mathematics: Stochastic calculus, Volatility models and interest rates models - Finance: Asset management, Risk management - Data: Machine learning- General engineering: electrical engineering, mechanics

EXPERIENCE

Crédit Agricole CIB : Paris, France — Mai 2025 – Novembre 2025

xVA, CCR and PnL Intern Analyst for xVA desk, Market Analytics:

- Proper production of PnL, xVA, Sensitivities, and Stress Test indicators associated with the xVA desk.
- Developing xVA pricing algorithms and improving scalability
- Complex transactions CCR profiling
- Automating processes enhancement

Caisse des dépôts : Paris, France — September 2023 – September 2024

Quantitative Market Risk Intern Analyst

- FX macro–Hedging VaR Model Calibration via Backtesting
- Proxy Correlation adjustments
- Proper production of VAR, Sensitivities, and Stress Test indicators associated with market risk, IRD, Credit, Equity, & Commodities
- Automating processes via transversal projects.

EY: Paris, France — September 2023 – April 2024

Quantitative risk modelling Academic Project

- Generating financial instrument valorisations trajectories and Hull-White model calibration
- Bootstrapping Zero-coupon yield Curve and gathering data about the intensity of default from the illiquid CDS market
- Computing CVA and integrating the climate risk model using machine learning

Rothschild & Co: Luxembourg, Luxembourg — July 2022 – December 2022

Private Equity intern

- Analyzing cash flow and monitoring treasury
- Assisting in the audit and release of fund financial statements and collaborating with third party entities
- Capital transactions / Investors Data managements
- Review of tax returns

Bank of Africa & Co: Casablanca, Morocco — July 2021 – August 2021

Intern at the Risk Management Department

- Establishing Excel sheets calculating directly the historical and Montecarlo value at risk (VaR).
- Reporting any noncompliance with regulations regarding the ratio VaR to funds owned.
- Writing reports about the operational risks inside the divisions of the bank.

PROJECTS

- Building a portfolio composed of healthcare companies optimizing Sharpe ratio for pension funds
- A Generative Adversarial Network Approach to Calibration of Local Stochastic Volatility Models
- LLM to classify Pole Emploi's data gathered via API requests to understand currents work tendencies.
- Creating a new MCMC Algorithm (PDMP) sampling from more complex distribution
- CIR Simulation using exact method, Monte Carlo and, finite differences method to estimate the Laplace Transform

SKILLS AND INTERESTS

- Finance related software: Bloomberg (Market Concepts certified), Orchestrate, RiskMetrics, Efront, FX Pro (MT4)
- Computational: Python, R, Arduino, C++, Matlab, HTML5/CSS, SQL/SQLite, Microsoft Office (Excel, Word, PowerPoint), VBA
- Languages: English (Fluent) / French (Native) / Arabic (Native) / Mandarin (Beginner) / Spanish (Beginner)