Abdallah KASKASS

French Applied Mathematics Engineer | Quantitative Finance | Data Scientist

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Education

Paris Dauphine University-PSL / ENSAE Paris, France 2023-2024

M.Sc. MASEF (ex. DEA MASE, Mathematics for insurance, economics and finance): Stochastic Calculus (J. SALEZ), Stochastic control (P. CARDALIAGUET), Jump processes (J. POISAT), Rough volatility and microstructure (M. HOFFMAN), Valuation of financial asset (P. GASSIAT), Machine learning, Generalized linear modeling, Statistical learning, Reinforcement learning, Monte Carlo and Finite difference method (J. CLAISSE).

Paris Dauphine University-PSL Paris, France 2022-2023

M.Sc. in Statistics & Financial Engineering & Data science ***(Valedictorian, ranked 1st)***: Stochastic Calculus, Probability (Martingales, Markov Chains, Brownian Motion), Time series (Harmonic and filtering theory, ARMA, ARIMA, Forecasting), Generalized linear modeling (Ridge, Lasso, ANCOVA, Bayesian statistics), Differential calculus & Optimization (KKT, Optimal control), Statistical learning (Supervised, Unsupervised, ANN, NLP). Several projects with Natixis & Polytechnic X include prediction of financial indicators, pricing tool, volatility calibration, etc.

Cy tech (ex. eisti) Engineering School Paris, France 2020-2023

Engineering Degree, Mathematics & IT ***(Ranked top 1%)***: Probability, statistics, Modelization, stochastic calculus, machine learning, contingent claim analysis, quantitative portfolio management, risk analysis, Monte Carlo methods, programming

Montesquieu High School Le Mans, France 2017-2020

*Preparatory sciences classes, MPSI-MP** ***(Highest honors)***: Intensive multidisciplinary coursework emphasizing advanced mathematics, physics, computer science, and philosophy.

Professional Background

Société Générale, Paris, France - Model Risk Manager May 2025 - Present

Conducted quantitative validation of internal models across risk domains in line with regulatory frameworks , combining statistical analysis, backtesting, and critical review to ensure compliance, robustness, and exposure to financial instruments.

Axa, Paris, France - Machine Learning engineer & Data scientist Apr. 2024 - May 2025

Designed and deployed object-oriented data processing and model analysis pipelines (OOP), Developed predictive models (ML, Deep Learning) focusing on performance optimization and scalability, Built and deployed OCR and Generative AI (LLM) models for structured information extraction, Migration project and Dataviz.

Natixis CIB, Paris, France - Quantitative Market Risk Analyst Apr. 2023 - Nov. 2023

Completed risk analyses on **EQD**, modeling, stress testing, and limits calibration; developed Python/VBA tools (P&L explanations, stress scenarios, smoothing tools), automated data processes, analyzed complex financial products, notably Autocalls on proprietary benchmark indices (Greeks, VaR, Stress Tests); optimized hedging risk management.

Banque Centrale Populaire, Casablanca, Morocco - Trader Assistant June 2022 - Oct. 2022

Automated risk reporting tasks (VBA/Python) / Contributed to FX option pricing using deep learning methods / Predicted market data using ML and DL algorithms.

Agilent Technologies, Montpellier, France - Software Engineer June 2021 - Oct. 2021

Software development (Java, Angular), feature implementation, rigorous testing, agile international teamwork.

Skills

Mathematics, Quantitative finance & methods, statistics, probability, machine learning, predictive modeling, data science, AI / Programming : Python, R, SQL, Java, C, C++, C#, VBA, SAS, Power BI, OOP, Unix, PySpark, Scikit-learn, Keras, Tensorflow, Power BI, Dataiku, WPS, Bloomberg, Summit / Problem-solving, communication, rigorous, autonomous, curious, perseverant, proactive.

Languages

French (Native) / English (Proficient - TOEIC 900/990) / Arabic (Intermediate) / German (Notions)

Projects

Quantitative research on option pricing (BS, Heston), volatility calibration, delta hedging, and portfolio management strategies, etc.