**EDUCATION**

|  |  |
| --- | --- |
| **2015 - …** | **MSc in Mathematics and Finance, Imperial College London (UK)**  Stochastic Processes, Theory of Finance, Option Pricing Theory, Quantitative Risk Management, Interest Rate Models, Advanced Credit Risk Modelling, Advanced methods in volatility modelling, Numerical Methods for Finance |
| **2012 - …** | **Engineering diploma (expected February 2016), Supélec (France)**  (Top French Engineering School)  Group project: Analysis of Voronoi tessellations for mobile phone networks |
| **2010 - 2012** | **French `Classes Preparatoires’, Lycée Champollion, Grenoble (France)**  Two-year intensive program in advanced mathematics and physics |

**EXPERIENCE**

|  |  |
| --- | --- |
| **June-Aug 2015** | **Lehman Brothers, Singapore: Quantitative internship on Equity Derivatives**  - Pricing and calibration of volatility derivatives on the S&P500  - Minimisation of PnL in delta/vega-hedged strategies with stochastic volatility models |
| **2012 - 2013** | *Treasurer of the Supélec Student Union.* |

**ADDITIONAL SKILLS**

|  |  |
| --- | --- |
| **Languages** | French (mother tongue), English (fluent), Mandarin (beginner) |
| **Computer Skills** | MATLAB, Excel, Word, Powerpoint  C/C++, JAVA, VBA, LaTeX, HTML, CSS, JavaScript, SQL |

**INTERESTS AND ACHIVMENTS**

* Sports : Kick Boxing (10 years), Football (7 years in a club)
* Member of any society/association/…
* World Chess Champion