GUILLAUME AUSSET

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Education

2016 / 2017 — **Research Master 2 MASH**, *ENS Cachan & Université Paris Dauphine*, Paris.
Second year of master in machine learning.

2016 — **Natixis Foundation for Quantitative Research**, *Best Memoir*, Paris.
Prize for the Best Master Memoir in Quantitative Finance for *Ensemble of trees: Theory and application to Scoring*

2014 / 2015 — **Research Master 2 MASEF**, *ENSAE & Université Paris Dauphine*, Paris, *With Honours.*
Second year of master in financial mathematics (Stochastic calculus and control, asset pricing, Monte Carlo methods, Game Theory, risk measures, Finite Differences methods, Mean Field Games, Jump Processes, Structured Products)

2014 — **TOEIC**, *ETS*, Paris.
Test of English for International Communication. 990/990

2013 / 2014 — **Master 1 MMD-MA**, *Université Paris Dauphine*, Paris.
First year of master in mathematics (honours functional analysis and PDEs, Poisson processes, honours Markov chains, time series analysis, Monte Carlo, machine learning, honours stochastic calculus, non-parametric statistics, convex analysis)

2009 / 2012 — **MP**, *Stanislas*, Paris.
Engineering studies in MPSI then MP (Mathematics, Physics, Chemistry, Algorithmic, English and French).

2008 — **CAE**, *British Council*, Paris.
Certificate in Advanced English, University of Cambridge – ESOL examinations

Professional Experience

2016 — **Softeam Cadextan**, *Natixis - AMeRisc*, Charenton.
Worked on AMeRisc the global risk aggregation platform of Natixis. Experience with a large legacy code base in Java, C++ and Perl.

2015 — **GRO**, *Crédit Agricole SA*, Montrouge.
Research internship on supervised learning for scoring with ensembles of random trees.

2014 — **CEREMADE**, *Université Paris Dauphine*, Paris.
Research internship under the supervision of Julien Salomon, on Reproducing Kernels, the Wassertein metric and SVMs.

2013 — **Private office**, Issy.
Summer internship in a medical office: Reorganizing patients data files, coordination between the doctors.

Languages

French	First language	
English	Excellent level	*CAE, TOEIC 990*

Computer Skills

Tools	LaTeX, Mathematica	Operating Systems	Windows, Mac OS, Linux, FreeBSD, Solaris
Languages	C++, Java, Haskell (beginner), R, Perl and SQL, learning Python and Julia		

Extracurricular

Sports	Rugby (Academic Champion), Ski (Flèche), swimming	Passions	History, technologies and computer sciences
Other	Tutoring in mathematics for struggling students		