

# Gilles Delpy SOP FOFOU

Student Researcher in Quantitative Finance.

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## Education

09/2023 - Current

### ESILV école Supérieure d'Ingénieur Léonard de Vinci

Paris, FRANCE

Master's Degree in Financial Engineering & Quantitative Finance - Ranked Top **15%**

**Relevant Coursework:** Mathematical modeling for finance, Option theory, Market risk, Machine learning et data science, Deep pricing, Advanced Probability and Statistics, Optimization, Stochastic Calculus

09/2021- 06/2023

### Classe préparatoire IBN GHAZI

Rabat, MOROCCO

Preparation programme to Top French engineering school entrance exams- MPSI/MP\* (option Maths and Physics) - Ranked Top **5%**

07/2020

### Lycée de LOUM

Loum, CAMEROON

Scientific Baccalaureate (C) - Ranked Top **2%**

President, Science Club: Led the club in organizing tutoring sessions, general knowledge competitions, and scientific experiments.

## Experience

12/2023 - Current

### Private Tutor

COMPLETUDE

Paris, FRANCE

- Provided one-on-one tutoring in Mathematics, Physics, Chemistry, and Computer Science for high school students.
- Assisted students in understanding complex concepts, completing homework, and preparing for exams.
- Helped students improve their grades by an average of 6 points in Mathematics and 4 points in Physics and Chemistry, on a scale of 20.

2022

### Founder of AGROFARM+,

Nlohe, CAMEROON

a farm located in Cameroon specializing in pig, rabbit, and poultry farming, as well as cereal crop cultivation. Managed agricultural operations, supervised production processes, and developed a sustainable and local approach to farming.

## Projects

09/2024 - Current

### NEXTWISE Challenge

Participation in an international portfolio management competition as part of a 7-member team, with a virtual allocation of €50,000, developing skills in financial analysis, asset diversification, and risk management.

06/2024 - Current

### Student Researcher

DVRC - ESILV

Research Project: Optimization of Share Buyback Programs with Stochastic Volatility Using Machine Learning

- Objective: Optimize share buyback programs by incorporating stochastic volatility to enhance liquidity and risk hedging strategies through machine learning.
- Expected Outcome: Publication in a scientific journal.

2023

### TransConnect Management System

Developed a C# application to manage TransConnect's employees, clients, and orders, featuring a dynamic organizational chart, real-time updates, and comprehensive data visualization, implemented in a team of three.

2023

### Football Results Prediction Project

Utilized advanced machine learning techniques to accurately predict football match outcomes by integrating and analyzing complex data.

## Additional information

### Technical Skills:

- Programming Languages: Python, R, C#, SQL, PL/SQL, HTML, C
- Software Tools: VS Code, MATLAB, GitHub, Microsoft 365, Notepad++, Photoshop, SOLIDWORKS

**Languages:** Native in French & Fluent in English

### Interest:

- Automobiles: Passionate about automobiles and automotive engineering, fascinated by new technologies and vehicle performance
- Sports: Regularly play football and basketball, interested in motorsports and e-sports.
- Travel: Extensive experience living and studying in Cameroon, Morocco, and currently in France, adept at adapting to new cultures to enhance my global understanding.
- Reading: Enthusiastic about literature on finance, technology, and philosophy, enriching my perspectives and critical thinking skills.

### Soft Skills:

Strong work ethics, innate curiosity, teamwork, communication skills, fast learning abilities, excellent stress and pressure management skills

### Awards and Recognitions:

- Best Cameroonian Student in Morocco
- Top 10 in National Math-Physics Competition, Cameroon