ETIENNE LEFRANC

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EDUCATION 2021-2026 ECOLE CENTRALESUPELEC, PARIS-SACLAY UNIVERSITY: 12TH IN 2022 (QS) GPA: 3.9 PARIS, FRANCE Bachelor and Master of Engineering: 2nd in France, 1st worldwide in mathematics (2022) Statistics, Probability, Stochastic Finance, Machine Learning, Partial Differential Equations, Optimization, Stochastic Calculus and Risk Modelling, Control Theory Quantum computer research project, Algorithmic, Graph theory 2023-2024 ESSEC BUSINESS SCHOOL SINGAPORE Master in Management: 2nd worldwide in 2024 (QS ranking). Business management in Asia. Macroeconomics, Microeconomics, Finance and. Technical cases 2020-2021 STANISLAS: PREPARATORY CLASS PSI* GPA: 3.9 PARIS, FRANCE Intensive course in Mathematics, Physics, Algorithmics, Industrial Engineering, Computer Science and humanities PROFESSIONNAL EXPERIENCES TOBAM - Asset Management 2024 NEW YORK, UNITED Quantitative researcher intern STATES July-Research and aggregation of the geographic origin of revenues of US/worldwide companies with EDGAR, the API of PARIS, FRANCE December the SEC and Bloomberg to confirm or refute the TOBAM's LBRTY® Quantitative Investment Strategy. Improvement of the QIS with computation of Authoritarian Exposure score. Portfolio strategy creation with quantitative rolling out-of-sample in returns replications of Net Asset Values of Small $and\ Mid\ Cap\ Europeans\ funds\ based\ on\ countries-specific\ and\ cap-weighted\ indexes.\ Use\ of\ time\ decay.\ AQR\ factorial$ Analysis. Study of cointegration theory, and implementation of price replication after an augmented Dickey-Fuller unit root test (ADF). Responsible for analyzing the biodiversity impact of investment strategies.. AVOLTA PARTNERS - Mergers and Acquisition PARIS, FRANCE 2023 Data Scientist intern September-January Programming. Used and trained an Large Language Model, machine learning, to generate company valuations from shareholders' reports. Skills developed: API management, use of OCR and NLP for data recognition. QUANDELA-Photonic Quantum Computers company 2023 PARIS, FRANCE Researcher intern September-January Creation and optimization of a cluster state generation algorithm for Measurement-Based Quantum Computing. Photonics research project for MBQC. Algorithmic work on graph theory. **CENTRALESUPELEC** – Computer Science Department PARIS, FRANCE 2022-2023 Teaching assistant for the Information Science and Programming course September-Created and teached tutorials about SQL, Python and Git. November EAGLE ISLAND CAMP - American Summer Camp 2022 SARANACLAKE Grove Leader NY, US July-August Supervised counselors and children DISTINCTIONS/PROGRAMMING PROJECTS BCG AND QUANTX: QUANTUM COMPUTING HACKATHON 2022-2023 Algorithmic work on graph theory. Programmed a quantum algorithm that calculates the Value At Risk. Ranked in the top 5. 2022 BLOCKCHAIN FOR AUTOMATIZED RENTING Deployed a blockchain using smart contracts to automate rent renewal. 2022 HSBC: EMPIRICAL ASSET PRICING VIA MACHINE LEARNING Implemented Linear Regression, Neural Networks, Random forest, Gradient Boosting, PCR and PLS. Studied optimization, Statistics, Probability, 2022 JAVA: PROGRAMMING THE SOKOBAN GAME CENTRALESUPÉLEC Object oriented programming. 2021 CODING WEEKS INSULT DETECTOR ON TWITTER CENTRALESUPÉLEC Use of an API provided by Twitter to collect tweets massively and analyse them with a NLP module. LANGUAGES, COMPETENCES English: full professional capacity, TOEFL: 96 Languages French: native language German: full professional capacity, work experience in Germany Mandarin: HSK1 Microsoft Office (Word, Excel, PowerPoint) Competences Driving license Programming Languages: Python, MATLAB, JavaScript, Java (Sokoban Game) MISCELLANEOUS

Sports Squash — French National Cup in 2022 (President of the Squash Club of CentraleSupelec)

Sports - football, basketball, tennis, skiing, climbing, scuba diving (Padi Open Water)

Associations Treasurer of the CentraleSupelec Finance Association

Member of Automatants, the artificial intelligence association of CentraleSupelec

Hobbies Cello (10 years), Literature, Press, Geopolitics