Ilyes kerkeni

Paris, France — ilyes.kerkeni@ensta-paris.fr — +33660687785 — linkedin.com/in/ilyeskerkeni —

EDUCATION

Ecole Polytechnique & Sorbonne university, Paris, France — Enrolled: 09 2023 — Expected: 12 2024
Master's degree Probability and finance (EX DEA EL KAROUI)

Main courses: Neural Networks-Deep Learning, Stochastic control and optimisation, Numerical Probability, High-frequency finance, statistical modeling, Machine learning and optimal trading

ENSTA Paris, Paris, France — Enrolled: 09 2020 — Expected: 12 2024
Enginnering degree

Main courses: Stochastic calculus, Statistics, Probability, Machine learning, Pricing and hedging of financial derivatives.

EXPERIENCE

Goldman Sachs — London, UK
Quantitative Strategist: FX Strats Team — 05 2024 - 10 2024

- Designing and implementing a "Time - dependent Heston" model and Conducting rigorous calibration.
- Ongoing

Credit Agricole CIB — Paris, France
Quantitative analyst — 03 2023 - 09 2023

- Collecting and analyzing data from US insurers, forward rates, implied volatilities, and index values to anticipate and explain insurers' trading activities.
- Building and maintaining new models, gaining 20points in performance.

Europlace institute of finance & HSBC Paris — Paris, France
Quantitaitve researcher — 08 2022 – 02 2023

- Research Project under the aiges of "Europlace Institut of Finance"
- Working with both machine learning models and multivariate rough volatility models, gaining expertise in the randomized signatures (rSig) pricing model and the quadratic Gaussian (qGauss) models.

Eruditis — USA
Quantitaive trader — 07 2022 – 04 2024

- Part Time job (Remote freelance)
- Exploring and implementing trading strategies with ML and reinforcement learning.
- Implementing research papers.

ENSAE-CREST — Paris, France
Quantitaive researcher — 06 2022 – 08 2022

- Exploring several approaches to estimate VaR and CoVaR using Parametric Models, Non-parametric models, Semi-parametric models
- Garch models, Monte carlo simulation, resampling, bootstrapping, python/R programming

ACHIEVEMENTS

Fast Generation of Autocalls With Rough-Like Multidimensional Volatility and randomized Signature
Paris, France 08 2022 - 03 2023

- Contributed to the research work and participated in writing the paper, acknowledged in the publication.

PROJECTS

Image classification
Project Link: `https://github.com/ilyes-kerkeni/IN104` — 03/2021

- Using neural network (CNN) capable of classifying images according to their categories.

Team engineer project — 10/2021

- Predicting whether a person is vaccinated against H1N1 and seasonal flu with **deploying several classification models: Logistic regression, Neural Network, FastAI, XGboost, Catboost, RandomForestClassifier, Gradient Boosting Classifier**

CERTIFICATIONS

MITx Courses courses: Mathematical Methods for Quantitative Finance
Deep Learning Fundamentals with Keras
ML with python - IBM