

# Alexandre Zhou

*PhD Student at Ecole des Ponts ParisTech*

## Education

- Since 2015 **Ecole des Ponts ParisTech**, *Champs-sur-Marne*, France.  
PhD student in applied mathematics under the supervision of Benjamin Jourdain, since November 2015. Subject: "Analysis and application of probabilistic particle methods in finance".
- 2014 - 2015 **Université Paris 6**, *Paris*, France.  
Master 2 *Probabilities and Finance* (ex DEA El Karoui).
- 2011 - 2015 **Ecole Polytechnique**, *Palaiseau*, France.  
Majoring in applied mathematics.

## Academic Internships and Teaching Experience

- 2014 - 2015 **Ecole Polytechnique**, *Palaiseau*, France, Tutor in applied mathematics.  
Coaching first to third-year students in applied mathematics.
- Spring 2014 **Ecole Polytechnique**, **CMAP**, *Palaiseau*, France, Research intern.  
Five-month academic internship under the supervision of Stefano de Marco. Subject: "Robust pricing of VIX options".
- 2012 - 2013 **Lycée Louis-le-Grand**, *Paris*, France, Oral examiner.  
Coaching students for the entrance exams for the French Grande Ecoles.

## Other Work Experience

- Spring 2015 **Société Générale**, *La Défense*, France, Quant intern.  
Six-month internship under the supervision of Alexandre LETHAY in the FX/Hybrid team of the Model Validation department. Subject: "Study of a local and stochastic volatility model".
- Summer 2013 **Xinghua Cun International Trading Company**, *Taiyuan*, China, Intern.  
Six-week internship in the company's international department, developing the market towards South America and Europe.
- 2011 - 2012 **152nd Infantry Regiment**, *Colmar*, France, Officer cadet.  
Assisting the Section Head in various missions.

## Computer skills

Microsoft Office, Latex, HTML  
Scilab, Python, C++, C#

## Languages

French **Mother tongue**  
English **Fluent**  
Chinese **Fluent**  
Spanish **Intermediate**  
German **Notions**

## Other Interests

Hobbies Violin, Badminton, Chess