Sophian Mehalla

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24 years old

Education

2016-2017	**Master's degree, Applied Mathematics in Finance (ex DEA Lamberton)**, *Ecole Nationale des Ponts et Chaussées - Université Paris-Est (Champs-sur-Marne, France)*.
	○ Stochastic calculus, Monte-Carlo methods, Stochastic models for finance, Interest rates models, Lévy's processes, Risk measures, Default risk, Handling big data.
2014-2015	**Second year in Engineering School**, *ENSTA ParisTech (Palaiseau, France)*.
	○ Markov's chains, stochastic processes, martingales, stochastic models for finance, numerical probabilistic approaches (major).
2013-2014	**First year in Engineering School**, *Ecole Nationale Supérieure de Techniques Avancées ParisTech (Palaiseau, France)*, a top 10 engineering french school (www.ensta-paristech.fr).
2011-2013	**Two-year undergraduate intensive course in mathematics and physics for the admission in the French Grandes Ecoles (MPSI - MP*)**, *Lille*, Faidherbe high school.

Work and associative experiences

March 2017 - September 2017	**End-of-course internship at Société Générale**, *Model validation*, Paris, Cross modelling: interest rates and multi credits.
	○ State of the art reviewing ;
	○ Improvement and implementation of existing models.
March 2016 - September 2016	**Internship within Milliman's R&D team**, *Paris*, Comparative studies on calibration procedures for financial models.
	○ Optimization methods for calibration of models (stocks, interest rates);
	○ One-off tasks.
September 2015 - March 2016	**Internship at R.T.E. (french transmission system operator)**, *Paris*, Development of a price model for electric spot price in french market.
	○ Modelling the spot price of electricity;
	○ Analysis of statistical properties of data;
	○ Parameters estimation, Monte-Carlo methods, Hawkes processes.
May - August 2015	**Assistant researcher**, *University of Cambridge - Department of veterinary medecine (United-Kingdom)*, A comparison of Dynamic Bayesian Networks with ODEs for modelling the dynamics of auto-regulated systems.
	○ Comparison between two parameters estimation methods.

Others skills

English	Fluent
Spanish	Intermediate
Arabic	Beginner
Programming and languages	R / C / C++ / C#(beginner) / Matlab / Python (beginner)

Hobbies

Basket-ball	USO Bruay-la-Buissière - Prenational level - 15 years
Others	Mountain bike, swimming, running, surfing
Interests	Sciences, news, politic, economy, cinema and TV shows