

Alexandre Martin

Quant Research at BNP Paribas

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🌐 scalexm

Education

- 2018 **MS in Mathematics, "Probabilités et Finance" (Probability and Finance)**, Sorbonne Université, Paris, France.
Probability, Statistics, Stochastic Calculus, Numerical Analysis, Finance
- 2016 **BS in Computer Science**, ENS Lyon, Lyon, France.
- 2016 **BS in Mathematics**, Université Claude Bernard Lyon 1, Lyon, France.
- 2015-2018 **École Normale Supérieure of Lyon (ENS Lyon)**, Lyon, France.
- 2012-2015 **Classe Préparatoire aux Grandes Écoles (preparation for French top schools)**, Lycée Henri Poincaré, Nancy, France.
Mathematics, Physics and Computer Science
- 2012 **Baccalauréat (High School Diploma), Scientific section**, Lycée Saint Sigisbert, Nancy, France.
Specialization: Mathematics

Languages

French **Native**

English **Fluent**

Computer skills

- Programming languages: C++ (*expert*), C, Rust (*expert*), Python, Haskell
- Strong experience in software engineering
- Strong experience in scientific computing

Open source experience

- Active contributor to the Rust programming language. Mainly working on things related to the trait system.

Professional experience

december **Research engineer at BNP Paribas.**

2018 - now

summer **Quantitative research intern at BNP Paribas (6 months)**, *Use of machine learning and probabilistic models for dividend estimation.*
2018

summer **Research internship at Mozilla (12 weeks)**, *Research and design work on the Rust programming language. Worked on a proof searcher for Rust's type system, designed and implemented new features for the Rust language.*
2017

summer **Research internship at Institut de Mathématiques de Toulouse (11 weeks)**, *Use of OpenCL in biomedical image analysis for image registration algorithms. Improved computation times by multiple orders of magnitude thanks to parsimonious GPU acceleration.*
2016