Alexandre Martin

Quantitative Research at BNP Paribas

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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**, *École Normale Supérieure de Lyon*, Lyon, France.
2016	**BS in Mathematics**, *Université Claude Bernard Lyon 1*, Lyon, France.
2015-2018	**École Normale Supérieure de Lyon**, Lyon, France.

Languages

French	**Native**
English	**Proficient**

Skills

- Programming languages: Rust *(expert)*, C++, C, Python, Go
- Strong experience in software design and engineering
- Proven problem solving skills within a wide range of situations

Open source experience

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

Professional experience

December 2018 - now	**Research engineer at BNP Paribas**, *Architecture and engineering of market data systems and pricing engines for Delta One trading.*
September - December 2018	**Rust contractor**, *Proof of concept integration of Chalk - a next gen trait solver - within the Rust compiler.*
April - September 2018	**Quantitative Research intern at BNP Paribas**, *Use of machine learning and probabilistic models for dividend estimation.*
Summer 2017	**Research internship at Mozilla**, *Research and design work on Rust. Worked on Chalk, a proof searcher for Rust's trait system. Designed and implemented new features for the Rust language.*
Summer 2016	**Research internship at Institut de Mathématiques de Toulouse**, *Use of OpenCL in biomedical image analysis for image registration algorithms. Improved computation times by multiple orders of magnitude thanks to parsimonious GPU acceleration.*