Kevin Giron

Quantitative Research Engineer - Finance

Phone : +33 (0)4 93 18 99 66
Fax : +33 (0)4 93 83 08 10
E-mail : kevin.giron@edhec-risk.com

EDUCATION

09/14-09/15 **Research Master in Finance**
IGR-IAE of Rennes - Graduate School of Management, France
Advanced Studies and Research in Finance, in conjunction with ENSAI and taught in English: Recent advances in corporate finance, recent advances in portfolio, options and fixed income theories

09/11-09/15 **Msc Statistics - Grande Ecole Diploma**
ENSAI - National School of Statistics and Data Analysis
- Risk Management and Financial Engineering Specialization: Stochastic calculus, Quantitative Strategies, Extreme values theory, Yield Curves Models, Money and Bond Markets, Risk Management, Derivatives pricing
- Data analysis: Data Mining, Statistical Learning, Econometrics, Numerical Methods, Scoring

2010-2011 **Post-secondary preparatory classes**
Lycée Claude Fauriel, Saint-Etienne, France
- MP*, Mathematics, Physics

2009-2010 **Post-secondary preparatory classes**
Military School, Autun, France
- MPSI, Mathematics, Physics

2008-2009 **A-Levels equivalent (baccalauréat)**
Lycée Carnot, Roanne, France
- Scientific Series

PROFESSIONAL EXPERIENCE

10/15- **Quantitative Research Engineer**
EDHEC-Risk Institute, Nice (France)
- Applied asset management research

04/15-09/15 **Quantitative Analyst Assistant**
Ofi Asset Management, Paris (France), Internship

- Development of a long-short equity strategy for chinese market based on coïntegrated pairs studying and stochastic modeling

07/13-07/14 **Assistant Strategist Global Equity And Fixed Income**
BNP Paribas Cardif, Paris (France)
- Forecasting models on sovereign rates: GARCH using Combining Forecast
- Asset allocation model: Construction and integration of growth cycle indicators to improve Markowitz optimization
- Nonlinear modeling of interest rates in the US, Euro-zone countries
- Preparation and presentation of the weekly « strategic committee » with asset managers
- Exchange rate long-term forecast

02/13-06/13 **Credit Risk and Scoring-Fraud detection using logistic regression, CART method and Random Forest**
BNP Paribas Personal Finance, France, Student Project
- 2nd year Statistical Project, ENSAI

SKILLS

Foreign Languages:
- French Mother Tongue
- English Advanced

Financial Software
- Factset, Datastream, Bloomberg

Programming Language
- C++, VBA, Matlab, R

Statistical Software
- SAS, SPAD

Office Software
- Word, LateX, Excel, PowerPoint

INTERESTS

- Running
- Handball
- Travelling