



Patrice RETKOWSKY
Scientific Beta Production Director

Phone : + 33 (0) 4.93.18.78.14
E-mail : patrice.retkowsky@edhec-risk.com

EDUCATION

- 1994 **Ecole Nationale Supérieure de l'Aéronautique et de l'Espace – « Sup²Aéro »**
Engineering degree in Aeronautics and Space Technologies, Toulouse, France
- 1994 **Groupe de Recherche de Géodésie Spatiale – GRGS**
Research trainee at GRGS (joined CNES/CNRS Research Centre), Toulouse, France

PROFESSIONAL EXPERIENCE

2005-Present **EDHEC Business School**

Production Director, EDHEC-Risk Institute / Scientific Beta

- Management of the Production of the Scientific Beta indices
- Architecture and Development of the Scientific Beta platform
- Research and development

Senior Research Engineer, EDHEC-Risk Indices & Benchmarks (3 years)

- Development of the EDHEC-Risk Efficient Relative Return Benchmarks
- Development of the FTSE-EDHEC-Risk Efficient Index Series
- Research and development

IT Manager, EDHEC-Risk & Asset Management Research Centre (3 years)

- Management of the EDHEC-Risk IT infrastructure
- Development of the marketing tools
- System/Database engineering
- Production tasks in research

2001 **Theseus International Management Institute**

Manager of Computer Services, Sophia-Antipolis, France

- Management of the IT infrastructure
- Migration to modern standards
- User-oriented support and specific services

1996 **Sema Group / SchlumbergerSema**

System Engineer, R&D Department, Sophia-Antipolis, France (1 year)

- Design of the Monitoring and System Environment Manager modules for SemaVision (provisioning and billing system for mobile phone operators)
- System maintenance (Unix)

System Engineer, Operational Centre, Paris, France (2 years)

- Platform design for CABS2000 (billing system for mobile phone operators)
- Network architecture and administration
- System & database engineering (VMS, Unix, NT, Ingres)
- On-site hw/sw installation and configuration (GSM network components)

On-site System Eng., DBA & Product Support, La Paz, Bolivia (1 year)

- System & database administration (Alpha/VMS/Ingres)
- CABS2000 product support

System and Product Installation, Reading, UK (1 year)

- On-site hw/sw installation & configuration (GSM network components)

1995 **United Water New Jersey**

Assistant to the System Engineer, Production Site, Haworth, NJ, USA (1 year)

- System maintenance (Alpha/VMS)
- Development of database prototypes (Paradox, Access) and tools

SKILLS

- **Quantitative portfolio construction**

- Optimal allocation problematic
- Linear and quadratic (TE, norm) constraints
- Implementation constraints
- Portfolio analytics

- **Twenty years of experience with various aspects of IT systems**

- Solution and software architecture
- Mathematical computing (MatLab)
- Web technologies (Apache, Django, JScript)
- Database engineering (MS-SQL, MySQL, PostgreSQL, Oracle)
- System engineering (Unix/Linux, Microsoft, OSX)
- Network architecture (security, high-availability)

- **Multi-cultural working experience**

- French native
- Fluent in English
- Spanish spoken