Jean-Baptiste ASTRUZ

May, 12th 1993

DATA SCIENTIST

PROFILE

I would like to find a position that give me the opportunity to apply my knowledge in Machine Learning

CONTACT

+33 6 30 58 41 03

jbastruz@gmail.com

SKILLS

R / Python

H2O (Sparkling Water)

Spark

SQL

WORK EXPERIENCE

JUNIOR CONSULTANT @ ADDACTIS WORLDWIDE

January 2018–Today | Brussels-Madrid

Consulting in insurance and finance for international companies. Development of a R program to detect anomalies in database, based on semi-supervised Machine Learning Methods (R, H2O, Spark). Missions in Madrid, SQL development

RISK MANAGER @ SOCIETE GENERALE

October 2016 – September 2017 | Paris-La Défense

Development of an R program to evaluate, classify and estimate a liquidity score based on neural network and randomforest methods. Development of a user interface. Stress test calculation, supervision of the teams present in the emerging countries (R, SQL).

SALES ASSISTANT @ CAISSE D'EPARGNE

June 2016 – september 2016 | Lyon

Report automation (VBA development), Implementation of an Interest rate swap pricing tool

EDUCATION

MASTER 2 FINANCIAL RISK ENGINEERING @ ISFA

September 2016 – September 2017 | Lyon (France)

MASTER 1 RISK ENGINEERING @ ISFA

September 2015 – September 2016 | Lyon (France)

BACHELOR OF APPLIED MATHEMATICS @ UCBL1

September 2012 – September 2015 | Lyon (France)

SUMMER PROGRAM @ TUFTS UNIVERSITY

June – July 2013 | Boston-MA (USA)

LANGUAGES

FRENCH

Mother Tongue

ENGLISH

Fluant