BENGUEDDA LAUZON Elias

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PROFESSIONAL EXPERIENCE

Société Générale, Paris **Jun 2026 – Dec 2026**
Quantitative Research Intern – Derivatives Pricing

- Priced and risk-managed callable bonds and OTC structured products across rates and credit
- Calibrated interest rate models (Hull-White 1F) for callable bond pricing and greeks hedging
- Implemented statistic models for correlation between equities

Natixis Trading Solutions, Paris **Summer 2025**
Quantitative Internship – Equity and FICC

- Built automated Python pipelines for daily P&L monitoring and position tracking
- Worked with equity derivatives data in a trading floor environment
- Developed tools for performance analysis

Mines Finance **2024 – Present**
Volatility Strategy Lead – Student Hedge Fund

- Design and implement volatility trading strategies (options, structured products)
- Conduct research on derivatives pricing and volatility dynamics
- Developed and backtested a short VIX futures strategy

EDUCATION

Mines Saint-Étienne, France **2024 – 2028**
MEng Applied Mathematics & Data Science

- Probability, stochastic processes and optimization
- Machine learning and statistical modeling

École Normale Supérieure de Lyon (ENS), France **2025 – 2026**
Advanced Courses in Machine Learning & Stochastic Modeling

- Reinforcement learning and probabilistic modeling
- Convex optimization and statistical learning theory

Aix-Marseille University, France **2025 – 2026**
Master in Fundamental Mathematics

- Stochastic calculus, PDEs, numerical methods
- Advanced probability theory Riemann, Lebesgue and Wiener

MPSI/MP Janson de Sailly, Paris **2022 – 2024**
Preparatory Classes (Mathematics & Physics)

- Intensive training in mathematics, physics and computer science
- Probability, Algebra, Linear Algebra and Analysis

SKILLS & INTERESTS

- **Programming:** Python (NumPy, Pandas, PyTorch, scikit-learn), C#, SQL, Git, Numerix
- **Mathematics:** Probability, stochastic processes, optimization, PDEs
- **Languages:** French (Native), English (Fluent), Spanish (Basic)
- **Interests:** Financial markets, aviation (student pilot)