📱 +33 6 59 29 14 50

✉ arthur.bernard.92@gmail.com

in /in/arthur-bernard-789955152

⌨ ArthurBernard

Arthur Bernard

Data Scientist in Quantitative Finance

Key skills

- Proficiency in **statistics** & **econometrics softwares**: R (Advanced), Octave/Matlab (Advanced), SAS (Beginner), STATA (Beginner).

- Operating systems: Windows and **Unix**.

- Languages: French (**native speaker**), English (**professional skill**).

Programming

- Highly advanced: **Python** (expertise in NumPy, Pandas, Cython, PyTorch, Keras, Sickit-Learn, Asyncio, Multiprocess/thread, etc).

- Advanced: **Shell**, VBA, LaTeX.

- In progress: **C++**.

MOOC's

- Learn to program with **Python**, on OpenClassRooms.

- **Machine Learning**, by Andrew Ng, on Coursera.

- **Deep Learning**, by Andrew Ng, on Coursera.

- And other diverse courses (**Linux**, **C++**, etc.).

Interests

- Artificial intelligence.

- Crypto-currencies/Blockchains.

Experiences

Jan. 2019 – Present	**Research in Quantitative Finance** at *Napoleon Group*, Paris R&D of trading strategies, **multivariate prediction** with neural networks, **execution order algorithms**, development of **backtesting** and **financial analysis** tools, and webscraping data.
Jun. 2018 – Dec. 2018	**Intern in Quantitative Finance** at *Napoleon Group*, Paris Research of quantitative strategies and **portfolio allocation** algorithms. **Data-science competition** elaborated for the Collège de France.
Sept. 2013 – May 2018	**Administrator (volunteer)** at *Mutuelle des Etudiants de Provence* Approval of budgets, financial investments, internal policy, etc.

Personal projects

2018 – 2019	**Machine/deep learning tools adapted to finance** Development of a python and cython package to create **neural networks**, **backtest strategies**, analysis with **econmetric models** and **financial indicators**, etc. Published on PyPI as *fynance*.
2017 – 2018	**Webscraping package** Development of a python package to **download data** and **update database** from some crypto-currency's exchanges. Published on PyPI as *dccd*.
2016 – 2019	**Trading bot algorithms on crypto currencies** Development and maintenance of trading bots with python and bash scripts. Starting in 2016 with **arbitrage strategy**, and more recently create **strategies with neural network**. A part is available on my GitHub in the repository *Strategy_Manager*.

Education

2017 – 2018	Master's Degree in **Econometrics of Banking and Financial markets** at *Aix-Marseille School of Economics*, Marseille **Courses:** Stochastic finance, financial econometrics, financial engineering, econometrics of exchange rates, neural network, etc. **Projects:** Intraday analysis of BTCUSD versus EURUSD, etc. **Master thesis:** Analysis of dynamics of Bitcoin.
2013 – 2016	Bachelor's degree in **Economics and Management** at *Aix-Marseille Université*, Marseille **Specialization:** Finance. **Courses:** Time series econometrics, financial markets, statistics, optimization, informatic (SQL and VBA), etc.
2012	A-Level in **Science** at *High-School Marie Madeleine Fourcade*, Gardanne

Miscellaneous

2019	**Data-science competition** at *ENS Challenge Data* 7th in the temporary ranking, about prediction of daily stock movements on the US market, proposed by Capital Fund Management.
2014 – 2016	**Founder and general secretary of student association** Organisation and management of team projects.
Present	**Hobbies** Cooking, travelling (Norway, Scotland, Eastern countries, etc.), swimming (competition) and theater.