

BAGUET Alexandre  
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📍 : Ferney-Voltaire (France)  
- willing to relocate -

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## IT / Quant developer

### Summary

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A developer who has a strong technical background and a keen interest in quantitative analysis. I am looking for a suitable opportunity to work in a fast paced company to excel, deliver and achieve my potential.

Main traits: rigorous, reliable, responsive, problem solver, curious, self-starter, versatile

### Work experience

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#### SINCE JUNE 2011:

##### Gottex Asset Management (Nyon, Switzerland)

- **Quantitative developer**
  - ♦ Technical overhaul and functional enhancements of the quantitative tool for portfolio construction and back-testing (risk parity allocation, portfolio optimisation, Monte Carlo simulations...)
  - ♦ Model review and research for enhancing systematic asset allocation of risk premia portfolios
  - ♦ Architecture, development and maintenance of a statistics computation engine (returns, risk measures, benchmark related statistics...)
- **Senior IT developer**
  - ♦ Project management of systems domain migration: analysis, tasks distribution, implementation and tests
  - ♦ Development, documentation and support of applications monitoring back office activities, fund-related data and investment processes
  - ♦ Analysis, specification, architecture, development, documentation and support of an application dedicated to automation of reporting
  - ♦ Maintenance and evolutions of the reference fund database, back-end and front-end system
  - ♦ Maintenance and development of the data warehouse
  - ♦ Administration of the database dedicated to research (fund selection) and peer group analysis
  - ♦ Development of an engine to compute KPIs and KRIs
  - ♦ Support and administration of third applications

Business environment: Hedge funds, long only, risk premia, ETF, Webfolio (portfolio management), RiskMetrics, Bloomberg

Technical environment: Oracle, SQL, Python, Django, NumPy, Java EE, Flex, Hibernate, Matlab, Linux, Windows, Oracle Warehouse Builder, SQL Server, PL/SQL, SOAP, Jython, JPyPe, Perl, VBScript, ZeroC Ice, AMF, HTML5, CSS3, JavaScript, jQuery, XML, SSIS, SSRS, Livelink, SharePoint

#### FEBRUARY 2009 - JUNE 2011:

##### Earth Observatory of Singapore (Singapore)

- **Database administrator / developer**
  - ♦ Correction and update of data model
  - ♦ Queries optimisation: adding indexes and constraints
  - ♦ Maintenance: technical documentation, development of scripts to check business rules, errors correction

- Technical environment: Linux (Ubuntu), Apache, MySQL, HBDS, SQL, PHP, phpMyAdmin, PEAR, HTML, JavaScript, jQuery, Google Maps API, Flot, JGraph, XML, XSD

### Wild Asia (Kuala Lumpur, Malaysia)

- Technical environment: Windows, HBDS, Java SE, Swing, ColdFusion, HTML, JavaScript, Google Earth API

2015:	<b>Financial Risk Manager (FRM)</b> - Certified by the Global Association of Risk Professionals Quantitative Analysis: top 25%                      Valuation and Risk Models: top 25%
2008:	<b>Master's degree</b> with highest honours in "Computing Applied to Geographic Information Systems" University Pierre and Marie Curie (Paris, France)
2006:	<b>Bachelor degree</b> with honours in "Fundamental Physics" University Pierre and Marie Curie (Paris, France)

<b>Languages:</b>	SQL, PL/SQL, Python, Java (SE/EE), Matlab, C/C++, Fortran 95, Perl, VBA, PHP, ColdFusion, JavaScript, Ajax, HTML5, CSS3, Flex, XML, SOAP, cmd, sh
<b>Frameworks/Libraries:</b>	Django, NumPy, Hibernate, PEAR, jQuery, Graphviz, Swing, Qt, OpenGL, Flot
<b>Databases:</b>	Oracle, MySQL, SQL Server, PostgreSQL, Access
<b>ETL:</b>	Oracle Warehouse Builder, SSIS
<b>Structuring:</b>	HBDS, UML
<b>IDE:</b>	Eclipse, Code::Blocks, Visual Studio, Notepad++
<b>Operating systems:</b>	Windows (9x, XP, Vista, 7, 8), Linux (Ubuntu, Debian, Fedora)
<b>Servers:</b>	Apache, Tomcat, JBoss
<b>Third-party applications:</b>	InetSoft Style Report, DST Webfolio, OpenText Livelink, SharePoint, Siebel

<b>Languages:</b>	French (mother tongue), English (fluent), German (basic)
<b>Hobbies:</b>	Handball (competition), tennis, travel, genealogy, internet (webmaster and developer), collections (stamps, banknotes)