

# POUTHIER IVAN

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Born in Paris the 05/01/1990

French Nationality

## Specialties

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**Finance** Derivatives, Sensitivities, Quantitative Economics  
**Mathematics** Algebra, Optimization, Probabilities  
**Informatics** C++, C#, C, VBA, HTML5, CSS3, PHP, SQL, JavaScript Matlab, SAS, SPSS, Script shell, Java,

## Work Experience

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**Nov2011-  
Dec2012** **BNP Paribas Personal Finance – Risk Direction - Scoring Center**  
**Alternative quantitative techniques to logistic regression (Apprenticeship)**

- Literature search of new alternatives techniques to logistic regression.
- SAS coding and testing of method Forrest Naives Augmented Bayes Classifier (FAN).
- Comparison of the performance of the model with the logistic regression on scores grant, first unpaid, recovery.
- Development of multinomial score methodology, application of FAN model for polytomous scores.
- Presentation of results to Scoring Center and the Direction of Operations.
- Creation of macros SAS, C.
- Work on UNIX environment, SAS programming, C, shell scripting.

## Education

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**2011/2012** **Master's degree in Statistical and Financial Engineering (finished 2<sup>nd</sup> of my promotion) - Apprenticeship**  
University of Paris (Pantheon-Assas) Member of the "Sorbonne Universités" Foundation/Dauphine University (Paris, France)  
Subjects area: Stochastic Calculus, Real Option Valuation, Financial Mathematics, Time Series, Econometrics for Financial Markets, Options and Derivatives, Analysis of Data, Econometrics for Financial Assets, Scoring, Portfolio Management, SAS, C++, C#, VBA.

**2010/2011** **Master's degree in Finance**  
University of Paris (Pantheon-Assas) Member of the "Sorbonne Universités" Foundation  
Subjects area: Time Series, Capital Asset Pricing Model ("CAPM"), Portfolio management, Financial Markets, Stochastic Computations, Financial Analysis, Monetary Economics, Optimization.

**2007/2010** **Bachelor Mathematics Informatics and Applications (majored in Quantitative Economics)**  
University of Paris (René Descartes)  
Subjects area: International Economics, Public Economics, Organizational Theory, Macroeconomics, Decision Theory in Economics, Algebra, Engineering Analysis, Optimization, Introduction to Dynamical Systems, Hilbert Space and Fourier Analysis, Inferential Statistics, Pascal, C.

**2007** **FRENCH BACCALAUREAT** (secondary education diploma), July 2007  
Science major (mathematics)

## Languages

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**French** Native  
**English** Fluent  
**Spanish** School  
**Italian** Beginner  
**Japanese** Beginner

## Interests and Hobbies

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International press (Time, The Economist), chess, go game, cinema, TV series, gymnastic, climbing, running, swimming.