

# Jacques Chambeau

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## Education

- 2012 **M2R Market Finance**, *University Paris 1 Panthéon – Sorbonne*.  
Futures contracts management; evaluation and asset allocation; options pricing; introduction to stochastic calculus.  
*Master Thesis* :  
◦ *Modeling the Price Dynamics of CO<sub>2</sub> Emission Allowances*
- 2011 **M2P Statistical, Economic and Financial Modelisation**, *University Paris 1 Panthéon – Sorbonne*.  
Learning of economic and quantitative financial analysis; econometric modeling; usage of statistical software.  
*Master Thesis* :  
◦ *Volatility Forecasting Through the GARCH-Family Models*  
◦ *Backtesting the Long Term Value-at-Risk*

## Experience

- Summer 2011 **Junior Quantitative Analyst**, *ABN AMRO (NOI)*, Paris.  
Development of risk analysis tools and elaboration of common applications for portfolio tracking.
- Summer 2009 **HR Talent Management**, *Technip*, La Défense.  
Setting up and employee's career management system; participation beside a consulting company responsible for a worldwide consolidation of employee's databases project.
- Summer 2007 **Management Control**, *Atos Origin*, La Défense.  
Monthly reporting processes improvement of the company (development of a new unified procedure in subsidiaries for processing under SAP).
- Summer 2006 **Sales Management**, *Parkeon*, Madrid.  
Responsible for modeling a dynamic commercial database consolidating market data (customers/products).

## Miscellaneous

### Spoken Languages

English : Fluent (TOEIC : 975/990)

Spanish : Bilingual

Russian : Academic level

Catalan : Academic level

### Computer Skills

Matlab · R · VBA · SAS · Eviews · L<sup>A</sup>T<sub>E</sub>X · GNU/Linux · Bloomberg · Datastream · FactSet

### Hobbies

Rock-climbing · New-technologies · Hard Science Fiction