Curriculum Vitae

KORNPROBST ANTOINE

Personal :
385 rue de Vaugirard 75015, Paris (France)
06.17.41.03.64
antoinekor9042@gmail.com

Professional :
106-112 Boulevard de l'Hôpital 75013, Paris (France)
Office 513
Antoine.Kornprobst@malix.univ-paris1.fr

EDUCATION :

- PhD Student in Mathematical Finance; three years scholarship from Paris I Panthéon-Sorbonne University. My research is articulated around financial crisis indicators, financial crisis forecast and optimal trading strategies. Research Director: Raphael Douady.

- Master of Quantitative Finance, Paris I Panthéon-Sorbonne University (GPA: A).

Courses **(non-exhaustive list):**	*Extreme Value Theory and Risk Measures:* D. Guégan
Basics of Finance: E. Koehler	*PDE Methods in Finance*: O. Bokanowski (ENSTA)
Stochastic Calculus: B. DeMeyer	*Algorithmic Trading*: R. Douady
Malliavin Calculus and Monte Carlo Methods: C. Chorro	*Econometrics and Asset Pricing Models*: F. Ielpo (ENSTA)

- Master of Fundamental Mathematics, Paris VII Denis Diderot University (GPA: A).

- Bachelor of Fundamental Mathematics, Paris VII Denis Diderot University (GPA: A).

- Bachelor of Physics, Paris VI Pierre et Marie Curie University (GPA: A).

WORK EXPERIENCE:

- Teaching assistant at Université Paris I Panthéon-Sorbonne. Topics taught at master's level: C++ Programming, Optimization, Tutorship in Economics. Topics taught at bachelor level: Real Analysis, Microeconomics.

- Research internship (6 months) at the Centre d'Economie de la Sorbonne. Research Director: Raphael Douady. Master's thesis on systemic risk modelling and DCC-GARCH.

- Research internship (6 months) at Paul Painlevé laboratory, Lille I University. Research Director: Benoit Fresse. Master's thesis on Stasheff's operad, Laplaza operad, Tamari lattice and weak monoidal structures on categories.

- Research internship (4 months) at Jacques-Louis Lions laboratory, Paris VII Denis Diderot University. Research Director: Vincent Millot. Report on the mathematics of superfluids, degree theory and Fourier series.

SKILLS :

Languages: **French**: mother tongue; **English**: bilingual; **German**: basic level; **Latin**: basic level

Computer Programming: **Excel** & **VBA**: professional level; **Matlab**: professional level; **C++**: professional level

CONFERENCES and TALKS :

- *Bachelier Colloquium 2016*. Métabief, France (January 2016). Presentation of my paper about financial crisis indicators based on random matrices (http://arxiv.org/abs/1506.00806).

- *9th International Conference on Computational and Financial Econometrics (CFE).* University of London (December 2015).

- *CMAP European Summer School in Financial Mathematics.* Le Mans, France (September 2015).

- *5th International Conference of the Financial Engineering and Banking Society (FEBS)*. Nantes, France (June 2015).

- *9th Doctorissimes.* Paris I Panthéon-Sorbonne University (April 2015).

- *CMAP European Summer School in Financial Mathematics.* Oxford, UK (September 2014).

- *CEEL Summer School on Financial Crisis.* University of Trento, Italy (June 2014).

- *PhD Students Seminar of the Money, Banking and Finance Department*. Paris I Panthéon-Sorbonne University. Presentations at the sessions of March 2014, February 2015, May 2015 and February 2016.

- *GDR des Jeunes Topologues*. University of Nice Sophia Antipolis (December 2012).