Yann Divet

(+44) 7555 086 726 | yann.divet@gmail.com | LinkedIn | Github | Website

Education

Ecole Polytechnique & Sorbonne University Sept. 2025 – Oct. 2026
Master - Probability & Finance (ex-DEA El Karoui) *Paris, France*
- Modules include MC Simulation, Stochastic Control, Diffusion Processes, ML & NNs, HFT, IR Models, Derivatives

University of Cambridge Oct. 2021 – Jul. 2025
Master of Engineering - Information & Computer Engineering *Cambridge, UK*
- First-Class in *Physics-Informed ML* Master's project with Prof. Girolami
- Modules include Maths, Statistics, Computational Statistics & ML, Deep Learning, Inference, Signal Processing

Lycée International de Londres Winston Churchill Sep. 2018 – Jul. 2021
French Baccalaureate – 18.75/20, Highest Honours *London, UK*

Experience

BNP Paribas Apr. 2026 – Oct. 2026
Quantitative Researcher Intern (Flow Rates Group) *London, UK*
- Implemented from scratch yield curve bootstrapping from ESTR and EURIBOR instruments in Python

Tradeweb Jun. 2025 – Aug. 2025
Quantitative Developer Intern - Fixed Income Rates *London, UK*
- Built analytics platform for repo portfolio trading in TypeScript, tracking dealer and client dynamics

Qube Research & Technology (QRT) Feb. 2025 – May. 2025
Trading & Risk Management Academy *Cambridge, UK*
- Applied Markowitz portfolio theory and risk management content from weekly lectures to live trading simulation
- Identified dominant market factors using PCA and Ledoit-Wolf covariance shrinkage in Python

Robeco Jul. 2024 – Aug. 2024
Quantitative Researcher Intern - Fixed Income *Rotterdam, Netherlands*
- Created NLP market sentiment indicators from earnings call transcripts, backtested on stocks & bonds in Python
- Evaluated signal strength using Sharpe, Sortino, hit rate, turnover, and decile monotonicity across regimes
- 1st/17 in Robeco's Live Trading Game (49.3% CAGR) with systematic equity multi-factor trading strategy

ISDA Jul. 2023 – Sep. 2023
Quantitative Analyst Intern *London, UK*
- Applied statistical & ML methods for OTC derivatives data imputation in Python and presented to executives

Qomply Jul. 2022 – Sep. 2022
Technology Intern *London, UK*
- Manipulated & cleaned large datasets of OTC derivative products across asset classes in Python, SQL & Docker

Awards & Projects

1st/35 - Annual Cambridge University Algorithmic Trading Challenge 2023
- Developed an algorithm trading equities, treasuries, cryptocurrencies, and options using different strategies (minimum volatility portfolio, carry, momentum, and tail-risk hedging). 1.38 Sharpe ratio & 18% max. drawdown on backtest

Top 8% - QRT Data Challenge 2023
- Modeled electricity futures price variations using XGBoost and Random Forest

4th/30 - IMC Trading Market Making Game 2024
- Dynamically quoted bid/ask spreads on live NBA quarter scoring and managed inventory within position limits

1st/101 - ML Kaggle Competition 2026
- In-class (El Karoui) Kaggle ML competition, used an ensemble of LightGBM & XGBoost models

Hawks' Charitable Trust Award 2022, 2023, 2024 & 2025
- Awarded to 0.5% of University of Cambridge athletes with academic excellence

Ranked 5th in Northern Europe at the French Mathematical Olympiads 2021

Skills

Programming: Python (pandas, polars, numpy, scipy, statsmodels, sklearn, pytorch, tensorflow, jax, pyspark, parquet/arrow), C ++, TypeScript, Cython, MATLAB, SQL, MongoDB, Docker, Databricks, Git, Django, Dash, Redis
Certifications: Bloomberg Market Concepts, Akuna Options 101, ML Specialisation (DeepLearning.AI), Applied Data Science Lab (WorldQuant)
Leadership: Cambridge Algorithmic Trading Soc. Secretary, Cambridge Swimming Club Vice-Captain, Beta Sigma Club
Swimming: 2x University Record Holder, Full Blue, Silver Medal 2019 England Nationals, Olympic Trial Qualifier