

# LOANN BRAHIMI

Driving licence



Geneva, SWITZERLAND



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loanndata.pythonanywhere.com



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LoannData

## Education

### PhD., Astrophysics

Transport theory - MHD turbulence -  
Computing Science  
University of Montpellier  
2017 - 2020 | Montpellier, France

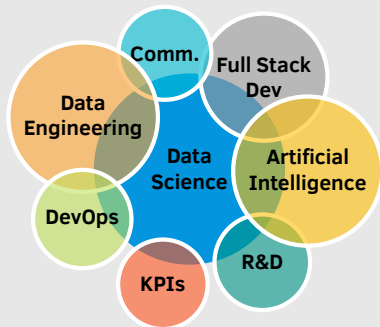
### MSc., Fundamental Physics, rank 1

University of Montpellier  
2015 - 2017 | Montpellier, France

### Certifications

Deep Learning, MLOps

## Technical Skills



## Other

### Languages

French (Native) - English (C1)

## DATA SCIENTIST

*Data Scientist with a deep experience in Systematic Investment. Experience in finding patterns in financial time series. 5 years of experience in data modelling, complex problems solving, development of state-of-the-art algorithms in Python and C++, data analysis and project management.*

### Research & Development

- Operational Hedge Fund portfolio management experience
- Financial modelling and asset management techniques
- AI based algorithmic investment
- Pattern detection in financial time series
- Data processing pipeline automation and management

### Project Management

- Team centric collaboration
- Long term planification
- KPI integration
- Reporting and communication
- French and English Fluency
- Ability to develop in a fast paced & high risk environment

## Experience

Jan'22 -

### Quantitative Analyst & Systematic Trader

Taranis

- Management of operational trading activities on a **E-Mini S&P500 & NQ100 Futures portfolio**. Execution of the investment strategies from the management team.
  - Development and maintenance of a whole trading pipeline: **data scraping** and **storage, trading strategy** execution, **risk management** and **reporting systems**.
  - Development and implementation of **algorithmic investment strategies: data engineering** and quantitative research: time series analysis, patterns detection.
  - Hedge Fund Cayman based director registered to CIMA. Administrative management of the fund.
- **Tools:** Python, Scikit-Learn, IBKR TWS Python API, SQL, Office Suite

Dec'20 - Dec'21

### Co-founder & Quantitative Research/Developer

Q26

- Research & Development of prototypes of **algorithmic investment strategies** on Forex and Stock markets.
  - Development of a **Python** based **algorithmic trading** environment: backtest, live trading, logging and GUI.
- **Tools:** Python, Scikit-Learn, Dash, MongoDB, MQL4, Finnhub REST API, IBKR TWS Python API, SQL

2017 - 2020

### PhD., Research fellow in Astrophysics

University of Montpellier

- **Thesis:** Cosmic Ray transport in the weakly ionized turbulent interstellar medium
  - Development of a numerical **transport code** in **C++** and **Python**.
  - Implementation of a **numerical non-linear advection/diffusion method** in the AMR-MHD Astrophysics code RAMSES.
  - **4 Publications in scientific journals**, research presentation at **international conferences**, summer schools about variety of subject around the thematics of **statistics, numerical MHD systems in Astrophysics** and **machine learning**.
- **Tools:** Python, C++, Fortran90,  $\LaTeX$
- **Mathematics background:** Numerical Methods, PDE systems solving, Stochastic Calculus, Transport & Turbulence Theories

May '16 - Jul '16

### Data Analyst, Research fellow, Characterization of the high energy Astrophysical source H.E.S.S. J1848-018

LUPM

- Environmental and multi-wavelength study of the source H.E.S.S. J1848-018 - Emission spectra reconstruction over a wide energy band, power-law fitting and **quantitative analysis**.
- **Tools:** Python, Scikit-learn, Naima,  $\LaTeX$

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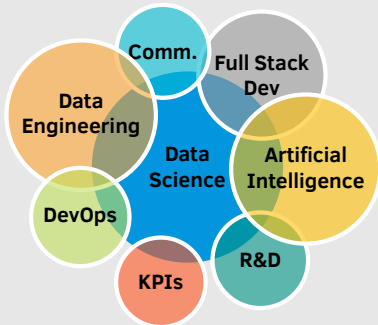
University of Montpellier

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## Other projects

May 2015 - **Science popularizer, website about Astrophysics** Physique & Réussite

- **60+ articles** for students about concepts in Astrophysics
- Average of **2000 unique users** per month and **recommended by professors to their students**

2017 - 2020 **Teaching, Assistant professor, Internship manager**

- **Tutorial:** 164h given to 1<sup>st</sup> and 3<sup>rd</sup> year Physics students.
- **Internship:** 2 months, master student internship management.

1994 - **Personal hobbies**

- **Investing:** Stocks & Commodities markets
- **Mountain sports:** Hiking, Running, Climbing, Alpinism
- **Social:** Philosophical debates & afterworks