

## ARTHUR BOISSAVY-MILLELIRE

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### EDUCATION

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**NEW YORK UNIVERSITY** New York, NY

**The Courant Institute of Mathematical Sciences**

**M.S. in Mathematics in Finance** (expected December 2022)

- **Coursework:** portfolio and risk management, monte carlo, Black & Scholes model, CAPM, fixed income and currency derivatives, machine learning in finance

**ENSAE (National School of Statistics and Economic Administration)** Paris, France

**Master in Statistical Engineering** (August 2019-June 2021)

- **Coursework:** data-science, machine learning, stochastic calculus, econometrics, time series, statistics, probabilities

**PANTHEON-SORBONNE Paris 1 University** Paris, France

**Third year Law BSc** (September 2020-June 2021)

- **Coursework:** In addition to my engineering degree, I studied law, in particular Business Law.

**INTEGRALE then IPESUP** Paris, France

**“Grande école” Preparatory Classes** (September 2016- July 2019)

- **Coursework:** mathematics, economics, literature, philosophy, history, English, Spanish
- Granted admittance to Ecole Normale Supérieure (ENS) Paris-Saclay and ENSAE

### EXPERIENCE

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**EY** Paris, France

**Data Scientist intern** (June 2021-August 2021) (*Python*)

- Worked within Forensic and Integrity Services team that detects and investigates instances of fraud, misuse, abuse and corruption
- Used convolutional neural networks to isolate forgeries and detect double JPEG compression in order to detect if a scanned document had been photoshopped or not

**LONGCHAMP ASSET MANAGEMENT** Paris, France

**Risk Management intern** (June 2020-August 2020) (*R*)

- Ameliorated a VBA algorithm into a R algorithm to compute the parametric volatility and to modelize the smile
- Reviewed and adapted in R an algorithm which prices a product called *Autocall*

### PROJECT

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**EDF & AMUNDI WITHIN ENSAE** Paris, France

**StatApp project** (October 2020-June 2021) (*Python*)

- Evaluation of risk premiums related with ESG risks using the Amundi's database
- Reproduced a paper written by Bolton & Kacperczyk called *Do investors care about carbon risk* thus we used panel regression model & temporal series
- Analysis results indicated that carbon intensity is not significant & total emission is significant

### COMPUTATIONAL SKILLS/OTHER

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- **Programming Languages & Tools:** Java, Python, R, Stata, VBA, Bloomberg Terminal
- **Languages:** French (native), English (fluent), Spanish (fluent), Hebrew (beginner)
- **Interests:** Theatre, adapted, directed and played a Sacha Guitry's novel; chess player