

Anis Ben Brahim

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- OBJECTIVE** Summer Research Internship in mathematics or statistics.
- EDUCATION** *Engineering degree,*
Ecole Nationale Supérieure des Techniques Avancées (ENSTA ParisTech) , Paris, France, expected September 2014
- Engineering degree,*
Ecole Nationale d'Ingénieurs de Tunis (ENIT) , Tunis, Tunisia, expected September 2014
- National Competitive Examination for admission to Engineering Schools, Tunis*
Rank 42/3000, June 2010
- ANALYTICAL SKILLS** Markov chains, Introduction to Accountancy and financial analysis, The finite element method, Martingales and Stochastic Algorithms, Stochastic Models for Finance, Differentiable Optimization, Discrete Optimization, Probability and Statistics
- TEAM PROJECTS** Numerical Simulation with C++: Mesh adaptation using error estimation
Financial engineering project with C++ and MATLAB: Pricing of Spread Options
- EXPERIENCE** *Long term Internship* September 23rd, 2012 – July 23rd, 2013
AXA Global Distributors,
Life Reporting Team, Paris, France
- Profit and Loss Attribution in Variable Annuities Hedging
 - Automatization of the Reporting using Excel/VBA
 - Backtesting of the hedging strategies
- Summer Research Internship* May 15th, 2012 – July 30th, 2012
Tongji university, Departement of Mathematics, Shanghai, China
- Credit Default Swap valuation with two counterparties risks using CIR++ model
- FURTHER SKILLS**
- IT proficiency: Excel/VBA, C/C++, HTML, LATEX, MATLAB
 - Languages: Native Arabic, Fluent French, Fluent English, Basic German
- EXTRA-CURRICULAR ACTIVITIES** IEEE ENIT Student member
BEST(Board of European Students of Technology) member at ENSTA
Co-founder and Vice president of "Tapage club" (Communication Club)
- INTERESTS AND ACTIVITIES** Sports: Tennis, table tennis, football.
Music and cinema