Luc GOUTERMANOFF (34 years old)
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Manzone 577, Acassuso, Buenos Aires, **Argentina**

With 10 years of international experiences in energy management & trading, market risk monitoring, weather derivatives, parametric insurance for agriculture

Always cross-border between business and IT, I am a constant learner, a dynamic team player and a conscientious problem solver

Today interesting in broadening my horizon, accompanying sustainable finance, tackling climate change with efficient use of data analytics

PROFESSIONAL EXPERIENCES

2018-2020 **YPF** — Buenos Aires, **Argentine**

Senior financial exposure analyst

- Implemented a cloud solution which strived at monitoring the company's market risk: sensitivity analysis, Earning at Risk calculation, dynamic drilldown report (SAS Model risk management). Actively promoted closer collaboration between Finance and the rest of the organization
- Price proposition for participations in oil regional auctions: statistical studies and design of hedging strategies if relevant, with OTC deals made with international investment banks (Goldman Sachs, JP Morgan, Morgan Stanley)
- Programming in SAS, Python, Excel

2016-2018 **S4agtech** — Buenos Aires, **Argentine**

Senior Quantitative Analyst

- Developed a pricer for index-based insurance against flood and drought in crops fields. Index is built from satellite data (EVI, water detection)
- Validated it with the riskoff taker (Munich Re), dealing with a small historical dataset. Deployed it in production with IT. Adapted the index for another crop (wheat)
- Programming in C#, Python

2013-2016 **ENGIE - Global Energy Management Dpt.** — Paris, **France**

Quantitative analyst in the gas and oil trading desk

- Provided day-to-day support to oil&gas traders for efficient pricing and market risk monitoring in ETRM. This includes all type of deals, from vanillas to exotic ones (swing option, gas storages, weather derivatives)
- Maintained, enhanced an old pricing library within a production release life cycle with IT teams
- Made some ad hoc statistical studies for specific contracts traded
- Programming in C#, C++

2011-2013 **ENGIE** (**previously GDF SUEZ**) – **Energy Mgmt & Trading Dpt.** — Paris, **France** & Brussels, **Belgium**

Optimizer of the central western european power portfolio from month ahead until real time

- Defined the daily production plans of the power plant fleet with a market-based optimization (15GW of various technologies)
- Performed hedges on the gas & power market to balance the country's power portfolios. It is made of the power plant fleet and the client's consumptions which is weather dependent by nature
- Acted as interface with powerplants engineers, industrial counterparties to manage physical issues
- Actively involved in the merge of teams doing similar activities across countries

2010-2011 **EDF – Optimization and Trading Dpt.** — Paris, **France**

Quantitative analyst intern

- studied the electricity market price dynamics
- extended the current forward market model, using *Heath-Jarrow-Morton* model and backtested the efficiency for hedging of typical derivatives using Matlab

EDUCATION

2009-2010 **KTH : Royal Institute of Technology** Stockholm, **Sweden**

Master in financial engineering (double degree diploma)

- studied financial derivatives pricing and hedging, risk management
- studied martingale and stochastic integrals, computational methods for solving SDE

2007-2010 **ENSIMAG : Higher school of Mathematics and Computer Science** Grenoble, **France**

Engineering diploma with specialization in quantitative finance

- studied financial mathematics, fundamentals of financial market and derivatives market
- studied statistical theory, partial differential equation, optimization, numerical methods
- studied algorithms and programming

2004-2007 **Lycée Wallon** Valenciennes, **France**

Preparation for the competitive entrance examinations to french engineering schools

TRAINING AND CERTIFICATION

2021 **Coursera** – Deep Learning Specialization:

- Improving Deep Neural Networks: Hyperparameter Tuning, Regularization and Optimization
- Structuring Machine Learning Projects
- Convolutional Neural Networks
- Sequence Models

(80 hours)

2021 **UTDT – Universidad Torcuato Di Tella (Buenos Aires, Argentina) -** Repensar la sostenibilidad y la inclusión social (22 hours)

2013 **IFP School – Instituto Frances de Petroleo (Rueil-Malmaison, Francia) -** Cadena de valor del mercado de gas, de la producción hasta la venta (16 hours)

2012 **Epex Spot - Bolsa de Comercio de electricidad de Europa -** trader certificate (xx hours)

SKILLS

Language **French** (native), **Spanish** (full professional proficiency), **English** (full professional proficiency), **German** (basic reading), **Swedish** (basic reading)

IT **Python** (proficient)**, C#** (proficient) , **C++** (proficient)**, Postgre SQL** (proficient)**, SAS (**proficient**), Java** (used in the past)**, Matlab** (used in the past)**, Tableau, Latex**
Agile software development , Scrum

HOBBIES

Travelling **Trekking, discovering other cultures**

Reading **Exploring the edges of digital transformations of industries and modern economies, industry 4.0, energy transition, social impact, climate change**

Gardening **Discovering the pleasure to make my own kitchen garden, learning from nature in its ability to grow and adapt. Regular member of a urban vegetable garden**

TaleTeller **Reading tells to children during 2020 quarantine**