Julien Royer

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Education :

2019 - … **PhD Candidate in Financial Econometrics -** Center for Research in Economics and Statistics – ENSAE
- Subject: *Long memory, non-linear dependence, and allocation*
- PhD advisors: Christian Francq, Jean-Michel Zakoïan

2016-2017 **MSc in Quantitative Finance and Risk Management** – ENSAE

2014-2016 **MSc in Financial Engineering and Economics** – Paris Dauphine University

Aug - 2015 **Summer School on Financial Derivatives** – London School of Economics

2013-2014 **Bachelor's Degree in Applied Economics** – Paris Dauphine University
- 6-month Exchange Program in Market Finance – City University of New York (CUNY)

Professional Experience :

2019 - … **BFT Investment Managers** – **Quantitative Researcher** *3-year PhD contract*
- Design of systematic strategies and development of quantitative signals for the Cross-Asset and Fixed Income desks
- Robust allocation process development

2018 **Société Générale CIB (*New York*) – Quantitative Investment Strategies** *1-year VIE contract*
- Design of proprietary indices on all asset classes
- Systematic strategies structuring

Jun - 2017 **BFT Investment Managers** – **Quantitative Researcher** *6-month internship*
- Design of systematic strategies and development of quantitative signals for the Cross-Asset and Fixed Income desks
- Quantitative analysis of Alternative Risk Premia strategies

2017-2018 **Paris Dauphine University** – **Teaching Assistant**
- Options, Futures, and Other Financial Derivatives – Master's Degree
- Introduction to Portfolio Management - Bachelor's Degree
- VBA & SQL Applications in Fixed Income - Bachelor's Degree

2014-2016 **Amundi Asset Management** – **Structured Fund Manager Assistant** *2-year apprenticeship*
- Valuation control of diverse exotic derivatives
- Contributing to the structuration, improvement of the funding in formula-based funds

Skills/Interests :

Computer skills:

- Financial engineering: Python, R, Matlab, C++, C#
- Data management: Bloomberg, Reuters Eikon
- Basic Tools: Visual Basic for Applications (VBA), SQL, Pack Office and Latex

Languages:

- French: Native speaker
- English: Fluent
- German: Working proficiency
- Spanish: Basic

Interests:

- Judo, Natation, Soccer, Tennis, Fishing
- Electronic music, Modern Art