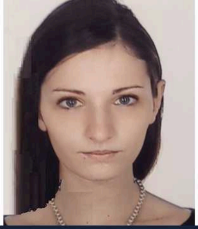

EMELINE OZHAN

AMF CERTIFIED

STATISTICS & ECONOMETRICS | **FINANCIAL MARKETS**

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EDUCATION

2010 – **Financial Econometrics Degree** *obtained with honours* Orleans University

2011 – **Master 203 Financial Markets, & Asset Management** Paris Dauphine

2012 – **Master MoSEF Statistical Modelling for Finance** Paris Panthéon Sorbonne

WORK EXPERIENCE

Lazard Frères Gestion- Paris

Asset Management Intern – Convertible Bond Funds

2012

- Analysis of the market. Strategy research combining both equity strategy and bond analysis.
- Daily validation of the NAV.
- Monthly reporting of the funds includind pricing model and risk management.

Economics Laboratory – Orleans

Optimisation portfolio Modelling- Alternative Strategy Research

2011

- Modelling in Java a portfolio optimization application based on stochastic dominance.
- Statistical regressions, time series analysis, back-testing.
- JavaScript and SAS programming.

RESEARCH

Analysis of Hedge Funds Performance Persistence

Panthéon Sorbonne Master thesis

2013

- Hurst Exponent and autocorrelation tests.
- Development of a software package using SAS
- Analysis of persistence in returns and identification of predictable strategy.

Interpretation of Implied Volatility Signals

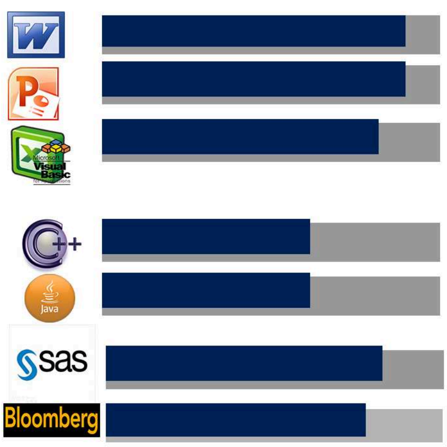
Paris IX Dauphine Master Thesis

2012

- Analysis of the IV distribution.
- Interpretation of the density in term of investment

PROFICIENCY

SKILLS SET



LANGUAGES

French	●●●●●	NATIVE
English	●●●●○	PROFICIENT
International Mobility	☑	

REFERALS

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Ms A.Kaliffe *Derivatives Teacher Head of Quant AXA*
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INTERESTS