Théo VERDELHAN

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EDUCATION

Paris Dauphine University - PSL **Paris, France**
MSc in Financial Engineering – Quantitative Finance Track (Program 272) *Sep 2025 – Jun 2026*

- Coursework: Stochastic Calculus, Derivatives Pricing, Volatility Modeling, Interest Rate Products, Quantitative Portfolio Management, Algorithmic Trading (Python/C++), Machine Learning, Time Series.

EPF Graduate School of Engineering **Paris, France**
Master in Computer Science – Data & AI Track – Rank: 8/157 *Sep 2020 – Jun 2025*

- Coursework: Probability & Statistics, Linear Algebra, Numerical Optimization, Algorithms & Data Structures, Time Series Analysis, Databases, Machine Learning.

PROFESSIONAL EXPERIENCE

MYR - Private Investment Fund **Montpellier, France**
Quantitative Researcher *Aug 2024 – Jul 2025*

Active market maker on Hyperliquid (DeFi DEXC), developing proprietary quantitative strategies in crypto markets.

- Designed and deployed short-horizon trading and market-making strategies based on order-book microstructure, dynamic spreads, and inventory risk control, maintaining top-3 liquidity rankings across multiple markets.
- Built and optimized research pipelines and backtests on 5+ years of tick-level data across 12 crypto assets, improving signal robustness and predictive accuracy by ~5–7% depending on market regimes.
- Engineered low-latency execution and monitoring infrastructure (<100ms) via REST/WebSocket APIs, contributing to multi-million-dollar PnL and reducing operational risk by >90%.

La Valériane - Investment Branch **Montpellier, France**
Quantitative Developer – Crypto Arbitrage *Sep 2023 – Jan 2024*

Contributed to launching a new crypto trading branch by developing a delta-neutral statistical arbitrage system between Binance (CEX) and dYdX (DeFi DEXC).

- Backtested and deployed the strategy on tick-level data (2 years), optimizing spreads, execution logic, and slippage controls to ensure robustness across volatility regimes.
- Achieved ~8% annualized returns with $800k–$1M daily trading volume while maintaining neutral exposure and improving execution efficiency and fill quality.

PROJECTS

Trinomial Tree Option Pricer – Paris Dauphine University *Sep 2025 – Dec 2025*

- Implemented a trinomial-tree pricing engine for European and American options with early-exercise handling and Greeks computation; validated convergence against Black–Scholes benchmarks.
- Developed Python-based diagnostics and APIs to analyze pricing stability and model behavior.

Algorithmic Trading Systems – EPF Capstone Project *Jan 2024 – Jun 2024*

- Led a team of 6 to develop an Avellaneda–Stoikov market-making framework with volatility-adaptive spreads and risk controls.
- Backtested 10M+ trades on Hyperliquid (DeFi DEXC), reducing adverse selection by ~9% and stabilizing PnL variance by 7%.

SKILLS

Programming: Python, C++, SQL.
Libraries: NumPy, Pandas, SciPy, Statsmodels, Scikit-learn, PyTorch.
Tools: Git, Docker, Linux.
Languages: French (Native), English (Fluent), Spanish (Intermediate).
Entrepreneurship: Founded MASSEEO, a white-label electrostimulation brand with several thousand euros in revenue.