

Stéphane Dautroy
9 avenue Ledru Rollin 75012 Paris
25 years old (18/06/85)
Nationality : french

06.63.92.22.06
da.stephane@gmail.com

C# Software Engineer

Education

- 2008 - 2010** **MBA at Sorbonne Business School** – IAE of Paris
- 2003 - 2008** **Master of Mathematics and Computer Science at Paris XI University, Polytech'Paris-Sud (qualified engineer's college)** specialized in **Artificial Intelligence**
- 2003** Baccalauréat Scientifique (equivalent to high school diploma) **with honors**; majors : mathematics, physics, chemistry

Skills

Business Administration

Strategy **Sector analysis**, Abell method, **SWOT by function**, **BCG matrix**, Ansoff matrix.
Deep knowledge **Financial analysis**, **Financial control**, Marketing, International trade, Change management, Human resources, Production management

I.T.

Languages **C#, C++, Java**, C, VBA, PHP.
Analytical methods **UML**, Merise, **Design Patterns**
Office Microsoft Office, Open Office
Project management MS Project

English Understanding: very good, spoken: good. **TOEIC score : 845**

Professional experiences

March 2008 to today – 3 years **Société Générale Corporate and Investment Banking**

Software engineer: Deeply involved in the **information system rationalization of the interest rate derivatives business line**. This project is **strategic** for Société Générale: this is an integrated **front to back and cross assets** application with a **worldwide deployment** (Paris, London, New York, Tokyo, Seoul...). It's a part of the **industrialization and globalization strategy** of activities management. In a team which grew up from 20 to 100 engineers, I mainly worked on:

- the conception and development of the first connector to an electronic market handling 90% of all plain vanilla trades as part of **FED** recommendations: **MarkitWire. Latency : 1s**
- the industrialization of clearing operations with the **London Clearing House**.
- the development of the **controls layer** linked to the trade **workflow**.

Functional notions: interest rate derivatives products (Swap, FRA, Cap, Floor, Swaption,...), pricing, risk, clearing, brokerage
Technical environment: **C# 2.0, multi-threading**, Microsoft Visual Studio 2008, ClearCase, Oracle 10g, Tibco, FpML, MarkitWire, mbUnit

May à July 2007 - 3 months **ISoft** (Data Mining company, 20 employees)

Engineer trainee: Technological survey on bayesian networks as part of fraud detection with a credit card. **Latency constraint : 100 ms**
Technical environment: C++, Microsoft Visual Studio 2005, Subversion

February to July 2006 - 6 months **Cyanide-Studio** (video game company, 35 employees)

Engineer trainee: on the game named LOKI, I was in charge of the innovative 3D graphic interface. The game was **#1 in Germany during the summer of 2007. High performance and resiliency constraints**.
Technical environment: C++, Microsoft Visual Studio, Subversion, 3D Studio Max

Activities

Microsoft Contest **French champion 2008 and vice-champion 2007** and runner-up in the **top 15** worldwide over
Imagine Cup 1250 competitors in the category of **artificial intelligence. Latency constraint : 400 ms**

Sport Table tennis (formerly ranked 80), swimming.

Association life

Member of an Investment club for learning stock exchange mechanism between 2006 and 2008.

Administrator of an association which manages the computer networks and members in the university campus between 2004 and 2006.

Academic experiences

2007 - Team : 4 people

Stochastic programming

Analysis, conception and development of a financial application optimizing portfolio with different methods of operational research.

Technical environment: Windows, Eclipse, Net Beans, Java, CPLEX, LPSOLVE

2006 - Team : 2 people

Compiler

Analysis, conception and development of a compiler for a language which looks like to a debased java. **Best compiler of the whole promotion with 98% of unitary tests validated.**

Technical environment: Windows, Eclipse, Java, JFlex, JCup, JUnit, Subversion

2006 - Team : 2 people

Determinist and stochastic SAT solver

Conception and development of a solver for propositional formula. This is complex satisfiability problem which consists to determine if a boolean equation has a solution. **Best implementation (fastest) of the whole promotion.**

Technical environment : Linux, C++

2005 - Team : 5 people

Ecosystem simulation

Conception and development of an ecosystem simulation with two species eating, reproducing and fighting each other. **Best program of the whole promotion.**

Technical environment: Linux, C, **multiprocesses, multithreading, shared memory, mutex, semaphor**