JEREMY DURIEZ

Quantitative Finance & Statistics | Fintech Founder (InsightMate) | CFA I & FRM I Candidate

Granada, Spain | jeremyduriez285@gmail.com | +33 6 04 53 55 73
InsightMate | Linkedin | Github | **portfolio:** jeremyduriez.page

EDUCATION

University of Lille *Lille, France*
BSc in Mathematics, Statistics & Finance — High Honours (Overall 14.7/20, Mention Bien) 2022–2025

- Year 1–2 average: **15.01/20**; **Top 10%** both years (**5/76**, **4/34**). Core: Probability, Econometrics, Financial Mathematics, Time Series.
- **Founder & President — FST Finance:** led finance workshops and market simulations.

Trinity College Dublin *Dublin, Ireland*
Exchange Year in Statistics & Finance — **Official French conversion 14/20 (Upper Second Class, 2:1)**
2024–2025

- Main courses: **Stochastic Models in Space and Time 77%**, Multivariate Linear Analysis 65%, Quantitative Methods 60%, Investment Analysis 65%.
- **Research (Dr. Wyse):** Hidden Markov Models for financial volatility (HMM, SV-HMM).
- Member of **Student Managed Fund** and **Trinity Student Consulting Association**.

RESEARCH & PAPERS

Research focus: quantitative modelling, statistical learning, and financial risk.

Modeling Financial Volatility with Hidden Markov and Stochastic Volatility Models *Preprint*
Supervised by Dr. Jason Wyse 2025

- Volatility modeled via Gaussian HMM regimes and pseudo-SV-HMM with regime AR(1) overlay.
- Static & rolling backtests (500-day, 5-day refit) with **Panic Mode** and **MA100** trend filters.

Regime-Aware Risk Parity: A Hidden-Markov Approach to Dynamic Asset Allocation *Working paper*
2025

- Built a **defensive allocation core** using rolling HMM regimes with momentum/RL overlays.
- Unified rolling protocol (500-day fit, 5-day refit, weekly rebalance, $K=3$) with volatility targeting and Ledoit–Wolf covariance shrinkage.

Portfolio: All cited projects and more (Portfolio Allocation, Multivariate Profiles…) — *jeremyduriez.page*.

EXPERIENCE

InsightMate (J.D Data Solutions) *Spain / Remote*
Founder & Data Analyst 2025–Present

- Founded **InsightMate — current venture**: SaaS analytics platform (React/Tailwind + Python) for SMEs.
- Shared beta access with ~**30 SMEs** in France/Spain; **pilot program open**.
- Implemented **volatility-aware forecasting**, pricing optimization with guardrails, and a sustainability module.
- Converted **HMM/SV-HMM**, Monte Carlo, and risk overlays into actionable KPI dashboards.

SUEZ — ECOMOB Programme *France*
Data Analyst Intern Jul–Aug 2024

- Automated **Python/pandas** workflows for operational datasets; improved KPI visibility in a 12-page report.
- Conducted **quantitative analysis of company performance** to support data-driven decisions.

SKILLS & CERTIFICATIONS

Programming: Python (pandas, NumPy, PyTorch, PyMC, scikit-learn, matplotlib), JavaScript (React, Tailwind), Stata, LaTeX.
Methods: ARIMA/SARIMA, HMM/SV-HMM, GARCH, PCA/Clustering, Logistic Regression, Monte Carlo (MCMC/SMC), PPO (RL).
Certifications: CFA Level I Candidate (Feb 2026); **FRM Part I Candidate** (May 2026, GARP); Fundamentals of Financial Risk (FFR, 2025).
Languages: French (native); English (C1/C2, IELTS 8/9); Spanish (B2).

LEADERSHIP, SPORTS & INTERESTS

- **Football:** R1 left-back (8 yrs) — teamwork, discipline
- **Chess:** strategy, pattern recognition
- **Fitness:** 6 sessions/week — consistency, goal-setting
- **Self-development:** habits, performance mindset