Thibault Jaisson

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Education

CMAP, Ecole Polytechnique — **Palaiseau**
PhD in Applied Mathematics. — *2012–2015*
Market activity and price impact throughout time scales
Supervised by Emmanuel Bacry and Mathieu Rosenbaum

Université Pierre et Marie Curie — **Paris**
Master Probabilité & Finance — *2011–2012*
Mathematics applied to finance option high frequency

Ecole Polytechnique — **Palaiseau**
Engineering school — *2008–2011*
Courses in Physics, Computer science and Mathematics
Portofolio insurance project OBPI and CPPI-C++ project on the pricing of American options

Lycée Henri IV — **Paris**
PC : Intensive courses in Mathematics and Physics* — *2006–2008*

Experience

Neucoin — **Paris**
Consultant for a startup. Study of the stability of a alternative cryptocoin. — *Since December 2014*

Cheuvreux — **La Défense**
Internship in the quantitative research team — *May–October 2012*
- Algorithm performance analysis
- Study of the intensity of market orders

Société Generale — **La Défense**
Internship in the team of Exotic Trading on indexes and funds — *April–September 2011*
- Hedging of the exposure to the Smile Forward of exotic options
- Optimization of volatility estimators used in the VolTarget formula using a Kalman filter

Lann Bihoué–Naval Air Base — **Lorient**
Military formation internship–Flight Planning — *January–May 2009*

Languages

French: Mother tongue

English: Fluent

Spanish: Intermediate

Computer skills

Advanced: C++, Python, Latex, VBA, Unix

Smattering: Matlab, R, Java, C#, SQL, Swig, Git

Hobbies

Sports: Rugby, Hiking, Running, Swimming

Publications

Accepted

— *Limit theorems for nearly unstable Hawkes processes*, with Mathieu Rosenbaum, Annals of Applied Probability, 25(2) :600-631, 2015.

— *Market impact as anticipation of the order flow imbalance*, to appear in Quantitative Finance, 2015.

— *The different asymptotic regimes of nearly unstable autoregressive processes*, with Mathieu Rosenbaum, to appear in Festschrift for Ole Barndorff-Nielsen, Springer, 2015.

Submitted

— *Volatility is Rough*, with Jim Gatheral and Mathieu Rosenbaum, submitted, 2014.

— *Estimation of slowly decreasing Hawkes kernels : Application to high frequency order book modelling*, with Emmanuel Bacry and Jean-François Muzy, submitted, 2014.

— *Rough fractional diffusions as scaling limit of nearly unstable heavy tailed Hawkes processes*, with Mathieu Rosenbaum, submitted, 2015.

— *Liquidity and impact in fair markets*, submitted, 2015.