

# Sylvestre Burgos

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EU citizenship (French)

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## Education

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UNIVERSITY OF OXFORD

**DPhil in Mathematics** *expected 2013*

- Supervisor: Prof. Mike Giles
- Oxford-Man Institute of Quantitative Finance Scholarship *2011-2012, 2010-2011*
- Lady Margaret Hall Divisional Scholarship – Mathematical, Physical and Life Sciences *2009-2010*

UNIVERSITY OF OXFORD

**MSc in Mathematical and Computational Finance (Distinction)** *July 2009*

- LMH Graduate Scholarship for the best candidate in the MPLS Division *2008-2009*

ECOLE CENTRALE PARIS

**Diplôme d'Ingénieur**, option Mathématiques Appliquées *Dec 2009*

ECOLE CENTRALE PARIS

**BSc in Engineering**, ranked in the top 3% of a class of 435 *June 2007*

UNIVERSITE PIERRE ET MARIE CURIE – PARIS 6

**BSc in Mathematics**, 2.1, major in Analysis and Probability Theory *June 2007*

LYCEE HENRI IV, PARIS

**Baccalauréat Scientifique (Mathématiques), mention Très Bien** (highest honours) *June 2004*

## Research on Monte Carlo Methods

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SPRINGER VERLAG, Monte Carlo and Quasi Monte Carlo Methods 2010, **Paper** *published late 2011*

BOROVETS, Bulgaria, 8th IMACS Seminar on Monte Carlo Methods, **Speaker** *Aug-Sep 2011*

WARSAW, 9th Conference on MC and Quasi MC Methods in Scientific Computing, **Speaker** *Aug 2010*

UNIVERSITY OF CAMBRIDGE, Young Researchers in Mathematics 2010, **Speaker** *Mar 2010*

## Experience

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UNIVERSITY OF OXFORD, LADY MARGARET HALL

**Elected President of the MCR (Graduate Representative Committee)** *2009-2010*

UNIVERSITY OF OXFORD, MATHEMATICAL INSTITUTE

**Supervisor**, Part B (3rd year BSc-level), BSP, Structured Project in Financial Mathematics *2010-2012*

**Class Tutor** and **Teaching Assistant**, MSc in Mathematical and Computational Finance *2009-2012*

ECOLE CENTRALE PARIS

**Fundraiser, part-time** *Oct 2006-Mar 2007*

- Contacted about 200 companies. Personally raised €110,000.

MATHEMATICAL SOCIETY, ECOLE CENTRALE PARIS

**Co-founder and Vice-President** *2006-2008*

- Organized extra classes, released a BSc-level textbook.

## Skills

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LANGUAGES

French (native speaker), English (TOEFL iBT 113/120), German (ZMP Gut)

PROGRAMMING

MATLAB, C, C++, Python.