

Fabrice WILTHIEN

Statistician & Economist Engineer



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Born : March 23, 1972

French, Single

EDUCATION

- 1995-1998** : **E.N.S.A.E. (National School of Statistics and Economics Administration), Third year specialized in financial mathematics and insurance business**
- 1993-1995** : **Mastere of Abstract Mathematics** with mention, Orsay Paris XI

WORKING EXPERIENCE

- Since April 01** : **Associate director of OPTIMIND**
Optimind is a french consulting company thah works in financials and actuarials problematics.
- Aug '98 – Apr '01** : **Risk Manager at the Banque Nationale de Paris (BNP-Paribas group), the largest French bank**
In charge of modeling the credit risk (RAROC -Risk Adjusted Return On Capital- theory) for a software development aimed at helping the credit officers to price their operations.
- Jun '97- Aug '98** : **1 year assignment, as consultant, for a French life insurance company (La Hénin Vie, La Mondiale group)**
Development of a software that allows to forecast and simulate the cash flow structure of a new product the company had just launched (called "Vie Universelle").
- Apr '97- Aug '98** : **1 1/2 year assignment, as a consultant, for the French Department of Treasury, Finance & Industry**
Maintenance and development of a software devoted to the management of the Treasury budget as well as of Treasury bounds issuing.
- '96-'98** : **Mathematics teacher for post graduate students in a private sector school (called OURANIA) in Paris**
- '95-'98** : **Part-time lecturer in the famous French university 'La Sorbonne' in Statistics**

MISCELLANEOUS ABILITIES

Languages French : Mother tongue
English : Fluent

Dreamweaver 3).
• Dos, Windows 9xx/NT 4.0, Unix, Linux

Computer skills :

- Programming in Delphi, Visual Basic, C++, Java, SQL, SAS, HTML, PHP, MySQL...
- Software Microsoft Office, Lotus, Adobe (PhotoShop 5.5, Illustrator 8, Image ready) and Macromedia (Director 7,

Sports : Tennis, Soccer, Skiing

Other activities :

Movies, Computer science and trips (long trips in Africa, North America, Mexico and Europe).

Other interests :

- President of the major Student Association of the school I attended (ENSAE).
- President of the ENSAE Skiing Association.