Sandrine Tobelem French Date of birth: 06/04/78 Address: Flat 8 246-252 St John Street EC1V 4PH London, UK Phone: ++44 207 253 49 84 Mobile: ++44 77 48 78 36 96 e-mail: s.e.tobelem@lse.ac.uk

EDUCATION	
2004-present	Part Time PhD in Financial Mathematics, London School of Economics : (Subject: Alpha Optimum Trading under Model Ambiguity. Areas: dynamic programming, stochastic filtering theory, asset pricing models, aversion to uncertainty). Upgraded from MPhil March 2006. Supervisor: Pr. Pauline Barrieu. London UK
2002-2004	Part Time Msc in Statistics, London School of Economics : Obtained with distinction. (Time Series Analysis 69%, Probability Theory 74%, Stochastic Calculus 85%, Thesis: Measures and Estimators of Stock Volatility: 68%, Non Linear Time Series:74%) London, UK
2001-2002	ENSAE (Ecole Nationale de la Statistique et de l'Administration Economique): Major in Statistics (Time series analysis, Test theory, Estimation, Econometrics)
2001-2002	DEA Probabilites et Applications (fifth year degree) directed by N. El Karoui, Jussieu, Universite ParisVI: Obtained with honours. (Stochastic Calculus, Probability theory, Interest Rate and Options Pricing modelization)
1999-2001	Paris, France IEP (Institut d'Etudes Politiques de Paris) Major in Economics (Public Law, Economics History, Microeconomics and Macroeconomics)
2000-2001	Paris, France Maitrise in applied mathematics (fourth year degree), Jussieu, Universite ParisVI: (Markov processes and Martingales, Number Theory, Functional Analysis)
1997-2000	ESSEC (ESSEC MBA): Ranked first in the entrance concourse. Major in Finance (Accountancy, Balance Sheet Analysis, International Finance, Ratio Analysis, Option Pricing, Financial Mathematics)
1999-2000	Cergy, France Licence in applied mathematics (third year degree), Jussieu, Universite ParisVI: (Measure theory, Number Theory, Functional Analysis)
1995-1997	Paris, France Preparatory School to prepare the entrance to top French business schools: Lycee Henri IV. Major in Mathematics
1995	Baccalaureate, with honours, major in Mathematics Paris, France

WORK EXPERIENCE

May 2004-	
Present	Credit Suisse : Quantitative Trader on the Arbitrage Strategies desk: model development of high frequency equity strategies (optimal order placement), development and trading of medium term systematic strategies based on fundamental signals, econometric signals (reversion models) and market data signals on European and US equities.
July 2002-	
April 2004	Goldman Sachs International: Quantitative Strategist in Equity: Quantitative work to help developing strategies based on factorial models analysis, high frequency, optimum trading, transaction cost modelling, statistical arbitrage London, UK
January 2002-	
June 2002	La Sorbonne Universite Paris IV: Mathematics and Statistics assistant for second year students (3 hours per week).
$J_{\rm m}J_{\rm M} = 2001$	Paris, France
September 2001	Goldman Sachs International : Internship within the Commodity Strategy Group Exotic Forward pricing, option pricing
	London, UK
January 2001- May2001	Deutshe Bank : Part Time Internship within the Structured Debt Products Department Securitization, CDS and CDO modeling,
0.1.0000	Paris, France
October 2000- December 2000	Deutshe Bank : Internship within the Foreign Exchange Group Option pricing, trade booking, writing of a mathematics booklet for sales persons Paris France
July 2000-	
September 2000	Goldman Sachs International : Rotation Internship within the FICC Group Swap curve PCA modelling for the Swap Strategy Desk, Parameters estimation for mean reverting process modelling crack spread for the Commodity Strategy Desk

London, UK

LANGUAGES

French	Fluent. Mother tongue
English	Fluent
Russian	Very good knowledge (studied 12 years, 2 trips to Russia)
Italian	Good knowledge (studied 5 years, several trips to Italia)
Hungarian	Good knowledge (studied 2 years, many trips to Hungary)

COMPUTER KNOWLEDGE AND OTHER PROFICIENCIES

Matlab	Very good knowledge (intensively used for work)
VBA	Very good knowledge
SAS	Good knowledge (projects at ENSAE)
C++	Basic knowledge (projects for the DEA) and Learning Tree Proficiency level 1
Java	Basic knowledge Learning Tree Proficiency level 1
Xml/Sql	Basic knowledge

FSA Registered Series 17 Registered

HOBBIES

Dance Jazz classes taken twice a week Drawing Theatre Travelling