Training Proposal

Equity Exotic Derivatives

Please list the principal tasks/responsibilities for this position.

1.	Theoretical work (based on academic research).
2.	Implementation & testing.
3.	Reporting on numerical results / Operational conclusions.
4.	
Keywords:	Equity Derivatives, theoretical analysis, implementation, testing.
Environment	Applied Research Group, Equity Quant Team.

External Job Description :

Société Générale's Equity Quant Team is looking for an intern in Quantitative Finance. Our team is facing many challenging problematics, leading to different possible subjects of internship. The topic the candidate will work on will be discussed during interviews and chosen accordingly to his main skills and centers of interest. All topics will involved financial modelling, mathematical analysis, stochastic calculus, implementation and testing.

Duration :	**6 months**
Starting Date :	**Any**
Place :	**Paris, La Defense**
Education :	**Engineering school. Specific degree in Applied Mathematics and Computing greatly appreciated.**

Required Skills :

- **Analytical and interpersonal communication skills**
- **Stochastic calculus, probability theory**
- **C#, Python**
- **Interest on financial modeling, financial products**

Reward : Societe Generale Criteria

Contact : ahmed.tadlaoui.habibi@sgcib.com
yassine.oketokoun@sgcib.com