

## Fic Linear

Please list the principal tasks/responsibilities for this position.

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|----|---|
| 1. | Theoretical work (based on academic research).            |
| 2. | Implementation & testing.                                 |
| 3. | Reporting on numerical results / Operational conclusions. |
| 4. |   |

**Keywords:** Fixed income, yield Curve

**Environment** Applied Research Group, Fic Linear.

### External Job Description :

Fic Linear team is in charge of fixed income, curve stripping and inflation pricing library. The internship topic will be discussed and specified during interviews. All topics will involve financial modeling and mathematical analysis.

**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
- \*\* programming language \*\*
- Interest on financial modeling, financial products

**Reward :** Societe Generale Criteria

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