Sacha Ryszfeld

Seeking a six-month off-cycle internship in Trading & Quantitative Finance starting February 2027

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Education

Télécom Paris - Computer Vision, AI & Data Science 09/2024 - Present

Engineering Degree (Master's level), expected 2028 - M1 completed; currently on a gap year

- Probability, Statistics, Linear Models, Optimization for Machine Learning.
- Deep Learning, Generative Models (GANs, diffusion, VAEs), Computer Vision.

Lycée Claude Bernard - Paris 09/2021 - 06/2024

Preparatory Classes (PSI)*

- Intensive mathematics and physics program preparing for French engineering school entrance exams.
- Ranked in the top 10% in the Mines-Ponts entrance examination (365/3,664).

Experience

Research Intern - AI & Systematic Investing 08/2026 - Present

Université Paris Dauphine-PSL - DRM Finance (FAME), Paris

Supervised by Prof. Serge Darolles

- Developed an event-driven systematic paper-trading strategy in European equities using GPU-hosted local LLMs to generate signals from financial news.
- Automated daily equity rebalancing: VWAP sizing, cash/position checks and duplicate-order prevention.
- Built a six-portfolio dashboard tracking performance against the STOXX Europe 600, exposures, cash and orders.
- Built an Euronext VWAP pipeline for order sizing: 94.9% price coverage across 649 stocks in a live validation.
- Studied score-driven portfolio allocation models and high-dimensional extensions as part of ongoing research.

Oral Examiner - Engineering Sciences 09/2025 - Present

Lycée Claude Bernard, Paris

- Conduct weekly oral examinations, assess technical reasoning and provide immediate feedback.

Projects

ECB Communication - NLP Method Reimplementation 2026

- Reimplemented a published NLP method: collected ECB speeches and extracted hawkish/dovish indicators.

Stochastic Game Strategy - Flip 7 2026

- Developed a Python agent for hit-or-stop decisions using stochastic minimax and approximate policy iteration.
- Achieved a 55.8% win rate against a greedy expected-score baseline over 2,000 simulated games.

White Blood Cell Classification 2026

- Built classifiers for 28,901 images across 13 imbalanced classes using ConvNeXt and XGBoost.
- Compared models through 5-fold stratified validation: macro-F1 of 0.726 vs. 0.694; analyzed errors and variability.

Additional Finance Education

- Studying *Empirical Finance* (Dauphine, Master 222) alongside the internship: portfolios and factor models.
- Independent study of derivatives and fixed income: options, Greeks, forwards/futures, bonds and interest rates.

Skills

Programming: Advanced Python (pandas, NumPy, scikit-learn, PyTorch), SQL, Git; Excel
Machine Learning: Regression, classification, XGBoost, LightGBM; feedforward networks, LSTM
Languages: French (Native), English (C1 - TOEFL iBT: 110/120)

Activities

Swimming - 7 years of competitive swimming.
Guitar - Self-taught guitarist for 6 years.